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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/09/2016

TO DATE : 07/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/11/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Sell	3	0.00
GOVI On 03/11/2016	GOVI		Buy	3	0.00
GOVI On 03/11/2016	GOVI		Buy	5	0.00
GOVI On 03/11/2016	GOVI		Sell	5	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Buy	1	0.00
R186 On 03/11/2016	Bond Future		Sell	1	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 03/11/2016	Bond Future		Sell	3	0.00

R186 On 03/11/2016	Bond Future	Sell	17	0.00
R186 On 03/11/2016	Bond Future	Buy	17	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	21	0.00
R186 On 03/11/2016	Bond Future	Sell	21	0.00
R186 On 03/11/2016	Bond Future	Buy	21	0.00
R186 On 03/11/2016	Bond Future	Sell	21	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	33	0.00
R186 On 03/11/2016	Bond Future	Sell	33	0.00
R186 On 03/11/2016	Bond Future	Sell	34	0.00
R186 On 03/11/2016	Bond Future	Buy	34	0.00
R186 On 03/11/2016	Bond Future	Buy	49	0.00
R186 On 03/11/2016	Bond Future	Sell	49	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Sell	55	0.00
R186 On 03/11/2016	Bond Future	Buy	55	0.00
R186 On 03/11/2016	Bond Future	Sell	59	0.00
R186 On 03/11/2016	Bond Future	Buy	59	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	117	0.00
R186 On 03/11/2016	Bond Future	Sell	117	0.00
R186 On 03/11/2016	Bond Future	Buy	131	0.00
R186 On 03/11/2016	Bond Future	Sell	131	0.00
R186 On 03/11/2016	Bond Future	Sell	150	0.00
R186 On 03/11/2016	Bond Future	Buy	150	0.00
R186 On 03/11/2016	Bond Future	Buy	244	0.00
R186 On 03/11/2016	Bond Future	Sell	244	0.00
R186 On 03/11/2016	Bond Future	Sell	500	0.00
R186 On 03/11/2016	Bond Future	Buy	500	0.00

R2040 Bond Future

2040 On 03/11/2016	Bond Future	Buy	3	0.00
2040 On 03/11/2016	Bond Future	Sell	3	0.00
2040 On 03/11/2016	Bond Future	Buy	12	0.00
2040 On 03/11/2016	Bond Future	Sell	12	0.00
2040 On 03/11/2016	Bond Future	Buy	13	0.00
2040 On 03/11/2016	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/11/2016	Bond Future		Buy	14	0.00
2040 On 03/11/2016	Bond Future		Sell	14	0.00
2040 On 03/11/2016	Bond Future		Buy	19	0.00
2040 On 03/11/2016	Bond Future		Sell	19	0.00
2040 On 03/11/2016	Bond Future		Buy	48	0.00
2040 On 03/11/2016	Bond Future		Sell	48	0.00
2040 On 03/11/2016	Bond Future		Buy	61	0.00
2040 On 03/11/2016	Bond Future		Sell	61	0.00
2040 On 03/11/2016	Bond Future		Sell	84	0.00
2040 On 03/11/2016	Bond Future		Buy	84	0.00
2040 On 03/11/2016	Bond Future		Buy	254	0.00
2040 On 03/11/2016	Bond Future		Sell	254	0.00
R210 Bond Future					
R210 On 03/11/2016	Bond Future		Buy	1	0.00
R210 On 03/11/2016	Bond Future		Sell	1	0.00
Grand Total for Daily Detailed Turnover:				2,199	0.00