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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/10/2016

TO DATE : 10/10/2016

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

GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	1	0.00
R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Buy	1	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		Buy	3	0.00

R186 On 02/02/2017	Bond Future	Sell	3	0.00
R186 On 02/02/2017	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	18	0.00
R186 On 03/11/2016	Bond Future	Buy	18	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	21	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	49	0.00
R186 On 03/11/2016	Bond Future	Buy	49	0.00
R186 On 03/11/2016	Bond Future	Buy	71	0.00
R186 On 03/11/2016	Bond Future	Sell	71	0.00
R186 On 02/02/2017	Bond Future	Sell	80	0.00
R186 On 02/02/2017	Bond Future	Buy	80	0.00
R186 On 02/02/2017	Bond Future	Sell	83	0.00
R186 On 02/02/2017	Bond Future	Buy	83	0.00
R186 On 03/11/2016	Bond Future	Sell	117	0.00
R186 On 03/11/2016	Bond Future	Buy	117	0.00
R186 On 03/11/2016	Bond Future	Sell	238	0.00
R186 On 03/11/2016	Bond Future	Buy	238	0.00
R186 On 03/11/2016	Bond Future	Buy	493	0.00
R186 On 03/11/2016	Bond Future	Sell	493	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Sell	7	0.00
2030 On 02/02/2017	Bond Future	Buy	7	0.00
2030 On 02/02/2017	Bond Future	Sell	196	0.00
2030 On 02/02/2017	Bond Future	Buy	196	0.00
2030 On 02/02/2017	Bond Future	Sell	203	0.00
2030 On 02/02/2017	Bond Future	Buy	203	0.00

R210 Bond Future

R210 On 03/11/2016	Bond Future	Buy	32	0.00
R210 On 03/11/2016	Bond Future	Sell	32	0.00

R212 Bond Future

R212 On 03/11/2016	Bond Future	Sell	60	0.00
R212 On 03/11/2016	Bond Future	Buy	60	0.00

Grand Total for Daily Detailed Turnover: 1,725 0.00