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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/08/2016

TO DATE : 02/08/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00

ALBI On 04/08/2016	Index Future	Buy	2	0.00
ALBI On 04/08/2016	Index Future	Sell	2	0.00
ALBI On 03/11/2016	Index Future	Sell	2	0.00
ALBI On 03/11/2016	Index Future	Buy	2	0.00
ALBI On 04/08/2016	Index Future	Buy	3	0.00
ALBI On 04/08/2016	Index Future	Sell	3	0.00
ALBI On 03/11/2016	Index Future	Sell	3	0.00
ALBI On 03/11/2016	Index Future	Buy	3	0.00
ALBI On 04/08/2016	Index Future	Buy	110	0.00
ALBI On 04/08/2016	Index Future	Sell	110	0.00
ALBI On 03/11/2016	Index Future	Sell	110	0.00
ALBI On 03/11/2016	Index Future	Buy	110	0.00

Govi Total Return Index

GOVI On 04/08/2016	GOVI	Buy	1	0.00
GOVI On 04/08/2016	GOVI	Sell	1	0.00
GOVI On 04/08/2016	GOVI	Sell	1	0.00
GOVI On 04/08/2016	GOVI	Buy	1	0.00
GOVI On 04/08/2016	GOVI	Sell	1	0.00
GOVI On 04/08/2016	GOVI	Buy	1	0.00
GOVI On 04/08/2016	GOVI	Buy	6	0.00
GOVI On 04/08/2016	GOVI	Sell	6	0.00
GOVI On 04/08/2016	GOVI	Sell	6	0.00
GOVI On 04/08/2016	GOVI	Buy	6	0.00
GOVI On 03/11/2016	GOVI	Buy	6	0.00
GOVI On 03/11/2016	GOVI	Sell	6	0.00
GOVI On 03/11/2016	GOVI	Sell	6	0.00
GOVI On 03/11/2016	GOVI	Buy	6	0.00
GOVI On 04/08/2016	GOVI	Sell	33	0.00
GOVI On 04/08/2016	GOVI	Buy	33	0.00
GOVI On 04/08/2016	GOVI	Sell	33	0.00
GOVI On 04/08/2016	GOVI	Buy	33	0.00
GOVI On 04/08/2016	GOVI	Sell	33	0.00
GOVI On 04/08/2016	GOVI	Buy	33	0.00
GOVI On 03/11/2016	GOVI	Buy	33	0.00
GOVI On 03/11/2016	GOVI	Sell	33	0.00
GOVI On 03/11/2016	GOVI	Buy	33	0.00
GOVI On 03/11/2016	GOVI	Sell	33	0.00
GOVI On 03/11/2016	GOVI	Sell	33	0.00
GOVI On 03/11/2016	GOVI	Buy	33	0.00

New Inflation Linked Index

IGOV On 04/08/2016	Index Future	Buy	3	0.00
IGOV On 04/08/2016	Index Future	Sell	3	0.00
IGOV On 03/11/2016	Index Future	Sell	3	0.00
IGOV On 03/11/2016	Index Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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IGOV On 04/08/2016	Index Future		Buy	4	0.00
IGOV On 04/08/2016	Index Future		Sell	4	0.00
IGOV On 03/11/2016	Index Future		Sell	4	0.00
IGOV On 03/11/2016	Index Future		Buy	4	0.00
IGOV On 04/08/2016	Index Future		Buy	5	0.00
IGOV On 04/08/2016	Index Future		Sell	5	0.00
IGOV On 03/11/2016	Index Future		Buy	5	0.00
IGOV On 03/11/2016	Index Future		Sell	5	0.00
IGOV On 04/08/2016	Index Future		Buy	6	0.00
IGOV On 04/08/2016	Index Future		Sell	6	0.00
IGOV On 03/11/2016	Index Future		Sell	6	0.00
IGOV On 03/11/2016	Index Future		Buy	6	0.00
IGOV On 04/08/2016	Index Future		Buy	15	0.00
IGOV On 04/08/2016	Index Future		Sell	15	0.00
IGOV On 03/11/2016	Index Future		Sell	15	0.00
IGOV On 03/11/2016	Index Future		Buy	15	0.00
IGOV On 04/08/2016	Index Future		Sell	22	0.00
IGOV On 04/08/2016	Index Future		Buy	22	0.00
IGOV On 03/11/2016	Index Future		Sell	22	0.00
IGOV On 03/11/2016	Index Future		Buy	22	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	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	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 04/08/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Sell	10	0.00
R186 On 03/11/2016	Bond Future		Sell	10	0.00
R186 On 03/11/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Buy	100	0.00
R186 On 04/08/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	100	0.00

R186 On 03/11/2016	Bond Future	Buy	140	0.00
R186 On 03/11/2016	Bond Future	Sell	140	0.00

R2023 Bond Future

R023 On 04/08/2016	Bond Future	Buy	21	0.00
R023 On 04/08/2016	Bond Future	Sell	21	0.00
R023 On 03/11/2016	Bond Future	Sell	21	0.00
R023 On 03/11/2016	Bond Future	Buy	21	0.00
R023 On 04/08/2016	Bond Future	Buy	50	0.00
R023 On 04/08/2016	Bond Future	Sell	50	0.00
R023 On 03/11/2016	Bond Future	Sell	50	0.00
R023 On 03/11/2016	Bond Future	Buy	50	0.00
R023 On 04/08/2016	Bond Future	Buy	60	0.00
R023 On 04/08/2016	Bond Future	Sell	60	0.00
R023 On 03/11/2016	Bond Future	Sell	60	0.00
R023 On 03/11/2016	Bond Future	Buy	60	0.00
R023 On 04/08/2016	Bond Future	Buy	250	0.00
R023 On 04/08/2016	Bond Future	Sell	250	0.00
R023 On 03/11/2016	Bond Future	Sell	250	0.00
R023 On 03/11/2016	Bond Future	Buy	250	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future	Sell	40	0.00
2030 On 03/11/2016	Bond Future	Buy	40	0.00
2030 On 03/11/2016	Bond Future	Sell	75	0.00
2030 On 03/11/2016	Bond Future	Buy	75	0.00
2030 On 03/11/2016	Bond Future	Sell	667	0.00
2030 On 03/11/2016	Bond Future	Buy	667	0.00
2030 On 03/11/2016	Bond Future	Sell	782	0.00
2030 On 03/11/2016	Bond Future	Buy	782	0.00

R2032 Bond Future

2032 On 04/08/2016	Bond Future	Buy	42	0.00
2032 On 04/08/2016	Bond Future	Sell	42	0.00
2032 On 03/11/2016	Bond Future	Sell	42	0.00
2032 On 03/11/2016	Bond Future	Buy	42	0.00
2032 On 04/08/2016	Bond Future	Buy	140	0.00
2032 On 04/08/2016	Bond Future	Sell	140	0.00
2032 On 03/11/2016	Bond Future	Sell	140	0.00
2032 On 03/11/2016	Bond Future	Buy	140	0.00

R2037 Bond Future

2037 On 03/11/2016	Bond Future	Sell	40	0.00
2037 On 03/11/2016	Bond Future	Buy	40	0.00
2037 On 04/08/2016	Bond Future	Buy	40	0.00
2037 On 04/08/2016	Bond Future	Sell	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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2037 On 03/11/2016	Bond Future		Sell	110	0.00
2037 On 03/11/2016	Bond Future		Buy	110	0.00
2037 On 04/08/2016	Bond Future		Buy	110	0.00
2037 On 04/08/2016	Bond Future		Sell	110	0.00
2037 On 03/11/2016	Bond Future		Sell	190	0.00
2037 On 03/11/2016	Bond Future		Buy	190	0.00
2037 On 04/08/2016	Bond Future		Buy	190	0.00
2037 On 04/08/2016	Bond Future		Sell	190	0.00
2037 On 03/11/2016	Bond Future		Sell	230	0.00
2037 On 03/11/2016	Bond Future		Buy	230	0.00
2037 On 04/08/2016	Bond Future		Buy	230	0.00
2037 On 04/08/2016	Bond Future		Sell	230	0.00
2037 On 03/11/2016	Bond Future		Sell	240	0.00
2037 On 03/11/2016	Bond Future		Buy	240	0.00
2037 On 04/08/2016	Bond Future		Buy	240	0.00
2037 On 04/08/2016	Bond Future		Sell	240	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future		Buy	26	0.00
R204 On 03/11/2016	Bond Future		Sell	26	0.00
R204 On 03/11/2016	Bond Future		Buy	29	0.00
R204 On 03/11/2016	Bond Future		Sell	29	0.00
R204 On 03/11/2016	Bond Future		Buy	47	0.00
R204 On 03/11/2016	Bond Future		Sell	47	0.00
R204 On 03/11/2016	Bond Future		Buy	62	0.00
R204 On 03/11/2016	Bond Future		Sell	62	0.00
R204 On 03/11/2016	Bond Future		Buy	63	0.00
R204 On 03/11/2016	Bond Future		Sell	63	0.00
R204 On 03/11/2016	Bond Future		Buy	70	0.00
R204 On 03/11/2016	Bond Future		Sell	70	0.00
R204 On 03/11/2016	Bond Future		Buy	89	0.00
R204 On 03/11/2016	Bond Future		Sell	89	0.00
R204 On 03/11/2016	Bond Future		Buy	94	0.00
R204 On 03/11/2016	Bond Future		Sell	94	0.00
R204 On 03/11/2016	Bond Future		Buy	116	0.00
R204 On 03/11/2016	Bond Future		Sell	116	0.00
R204 On 03/11/2016	Bond Future		Buy	153	0.00
R204 On 03/11/2016	Bond Future		Sell	153	0.00
R204 On 03/11/2016	Bond Future		Buy	197	0.00
R204 On 03/11/2016	Bond Future		Sell	197	0.00
R204 On 03/11/2016	Bond Future		Sell	412	0.00
R204 On 03/11/2016	Bond Future		Buy	412	0.00

R204 On 03/11/2016	Bond Future	Buy	1,079	0.00
R204 On 03/11/2016	Bond Future	Sell	1,079	0.00
R204 On 03/11/2016	Bond Future	Buy	2,231	0.00
R204 On 03/11/2016	Bond Future	Sell	2,231	0.00
R204 On 03/11/2016	Bond Future	Buy	3,750	0.00
R204 On 03/11/2016	Bond Future	Sell	3,750	0.00

R2048 Bond Future

R248 On 04/08/2016	Bond Future	Buy	10	0.00
R248 On 04/08/2016	Bond Future	Sell	10	0.00
R248 On 03/11/2016	Bond Future	Sell	10	0.00
R248 On 03/11/2016	Bond Future	Buy	10	0.00
R248 On 04/08/2016	Bond Future	Buy	20	0.00
R248 On 04/08/2016	Bond Future	Sell	20	0.00
R248 On 03/11/2016	Bond Future	Sell	20	0.00
R248 On 03/11/2016	Bond Future	Buy	20	0.00
R248 On 04/08/2016	Bond Future	Buy	30	0.00
R248 On 04/08/2016	Bond Future	Sell	30	0.00
R248 On 03/11/2016	Bond Future	Sell	30	0.00
R248 On 03/11/2016	Bond Future	Buy	30	0.00
R248 On 04/08/2016	Bond Future	Buy	170	0.00
R248 On 04/08/2016	Bond Future	Sell	170	0.00
R248 On 03/11/2016	Bond Future	Sell	170	0.00
R248 On 03/11/2016	Bond Future	Buy	170	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future	Buy	9	0.00
R207 On 03/11/2016	Bond Future	Sell	9	0.00
R207 On 03/11/2016	Bond Future	Buy	14	0.00
R207 On 03/11/2016	Bond Future	Sell	14	0.00
R207 On 03/11/2016	Bond Future	Buy	29	0.00
R207 On 03/11/2016	Bond Future	Sell	29	0.00
R207 On 03/11/2016	Bond Future	Buy	40	0.00
R207 On 03/11/2016	Bond Future	Sell	40	0.00
R207 On 03/11/2016	Bond Future	Buy	44	0.00
R207 On 03/11/2016	Bond Future	Sell	44	0.00
R207 On 03/11/2016	Bond Future	Buy	51	0.00
R207 On 03/11/2016	Bond Future	Sell	51	0.00
R207 On 03/11/2016	Bond Future	Buy	55	0.00
R207 On 03/11/2016	Bond Future	Sell	55	0.00
R207 On 03/11/2016	Bond Future	Buy	61	0.00
R207 On 03/11/2016	Bond Future	Sell	61	0.00
R207 On 03/11/2016	Bond Future	Sell	148	0.00
R207 On 03/11/2016	Bond Future	Buy	148	0.00
R207 On 03/11/2016	Bond Future	Buy	189	0.00
R207 On 03/11/2016	Bond Future	Sell	189	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 03/11/2016	Bond Future		Buy	220	0.00
R207 On 03/11/2016	Bond Future		Sell	220	0.00
R207 On 03/11/2016	Bond Future		Buy	230	0.00
R207 On 03/11/2016	Bond Future		Sell	230	0.00
R207 On 03/11/2016	Bond Future		Buy	264	0.00
R207 On 03/11/2016	Bond Future		Sell	264	0.00
R207 On 03/11/2016	Bond Future		Buy	735	0.00
R207 On 03/11/2016	Bond Future		Sell	735	0.00
R207 On 03/11/2016	Bond Future		Sell	1,500	0.00
R207 On 03/11/2016	Bond Future		Buy	1,500	0.00
R208 Bond Futures					
R208 On 03/11/2016	Bond Future		Sell	13	0.00
R208 On 03/11/2016	Bond Future		Buy	13	0.00
R208 On 03/11/2016	Bond Future		Buy	22	0.00
R208 On 03/11/2016	Bond Future		Sell	22	0.00
R208 On 03/11/2016	Bond Future		Buy	29	0.00
R208 On 03/11/2016	Bond Future		Sell	29	0.00
R208 On 03/11/2016	Bond Future		Buy	38	0.00
R208 On 03/11/2016	Bond Future		Sell	38	0.00
R208 On 03/11/2016	Bond Future		Buy	41	0.00
R208 On 03/11/2016	Bond Future		Sell	41	0.00
R208 On 03/11/2016	Bond Future		Buy	58	0.00
R208 On 03/11/2016	Bond Future		Sell	58	0.00
R208 On 03/11/2016	Bond Future		Buy	59	0.00
R208 On 03/11/2016	Bond Future		Sell	59	0.00
R208 On 03/11/2016	Bond Future		Buy	105	0.00
R208 On 03/11/2016	Bond Future		Sell	105	0.00
R208 On 03/11/2016	Bond Future		Buy	170	0.00
R208 On 03/11/2016	Bond Future		Sell	170	0.00
R208 On 03/11/2016	Bond Future		Buy	361	0.00
R208 On 03/11/2016	Bond Future		Sell	361	0.00
R208 On 03/11/2016	Bond Future		Buy	412	0.00
R208 On 03/11/2016	Bond Future		Sell	412	0.00
R208 On 03/11/2016	Bond Future		Buy	1,250	0.00
R208 On 03/11/2016	Bond Future		Sell	1,250	0.00
R212 Bond Future					
R212 On 04/08/2016	Bond Future		Sell	535	0.00
R212 On 04/08/2016	Bond Future		Buy	535	0.00

R214 Bond Future

R214 On 03/11/2016	Bond Future	Sell	46	0.00
R214 On 03/11/2016	Bond Future	Buy	46	0.00
R214 On 03/11/2016	Bond Future	Sell	89	0.00
R214 On 03/11/2016	Bond Future	Buy	89	0.00
R214 On 03/11/2016	Bond Future	Buy	135	0.00
R214 On 03/11/2016	Bond Future	Sell	135	0.00

Grand Total for Daily Detailed Turnover: **21,182** **0.00**