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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/08/2016

TO DATE : 05/08/2016

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

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		Sell	3	0.00
ALBI On 03/11/2016	Index Future		Buy	3	0.00
ALBI On 03/11/2016	Index Future		Buy	4	0.00
ALBI On 03/11/2016	Index Future		Sell	4	0.00

I2025 Bond Future

2025 On 03/11/2016	Bond Future		Sell	2,000	0.00
2025 On 03/11/2016	Bond Future		Buy	2,000	0.00
2025 On 03/11/2016	Bond Future		Sell	2,000	0.00
2025 On 03/11/2016	Bond Future		Buy	2,000	0.00

I2038 Bond Future

2038 On 03/11/2016	Bond Future	Sell	4,000	0.00
2038 On 03/11/2016	Bond Future	Buy	4,000	0.00
2038 On 03/11/2016	Bond Future	Buy	4,000	0.00
2038 On 03/11/2016	Bond Future	Sell	4,000	0.00

I2050 Bond Future

2050 On 03/11/2016	Bond Future	Sell	9,000	0.00
2050 On 03/11/2016	Bond Future	Buy	9,000	0.00
2050 On 03/11/2016	Bond Future	Sell	9,000	0.00
2050 On 03/11/2016	Bond Future	Buy	9,000	0.00

Inflation Linked Bond Index

ILBI On 02/02/2017	Index Future	Buy	1	0.00
ILBI On 02/02/2017	Index Future	Sell	1	0.00
ILBI On 02/02/2017	Index Future	Sell	1	0.00
ILBI On 02/02/2017	Index Future	Buy	1	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	1	0.00
R023 On 03/11/2016	Bond Future	Sell	1	0.00
R023 On 03/11/2016	Bond Future	Buy	2	0.00
R023 On 03/11/2016	Bond Future	Sell	2	0.00
R023 On 03/11/2016	Bond Future	Buy	3	0.00
R023 On 03/11/2016	Bond Future	Sell	3	0.00
R023 On 03/11/2016	Bond Future	Buy	5	0.00
R023 On 03/11/2016	Bond Future	Sell	5	0.00
R023 On 03/11/2016	Bond Future	Sell	6	0.00
R023 On 03/11/2016	Bond Future	Buy	6	0.00
R023 On 03/11/2016	Bond Future	Sell	6	0.00
R023 On 03/11/2016	Bond Future	Buy	6	0.00
R023 On 03/11/2016	Bond Future	Buy	7	0.00
R023 On 03/11/2016	Bond Future	Sell	7	0.00
R023 On 03/11/2016	Bond Future	Buy	7	0.00
R023 On 03/11/2016	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2016	Bond Future		Buy	7	0.00
R023 On 03/11/2016	Bond Future		Sell	7	0.00
R023 On 03/11/2016	Bond Future		Buy	8	0.00
R023 On 03/11/2016	Bond Future		Sell	8	0.00
R023 On 03/11/2016	Bond Future		Buy	8	0.00
R023 On 03/11/2016	Bond Future		Sell	8	0.00
R023 On 03/11/2016	Bond Future		Buy	12	0.00
R023 On 03/11/2016	Bond Future		Sell	12	0.00
R023 On 03/11/2016	Bond Future		Buy	12	0.00
R023 On 03/11/2016	Bond Future		Sell	12	0.00
R023 On 03/11/2016	Bond Future		Sell	15	0.00
R023 On 03/11/2016	Bond Future		Buy	15	0.00
R023 On 03/11/2016	Bond Future		Buy	16	0.00
R023 On 03/11/2016	Bond Future		Sell	16	0.00
R023 On 03/11/2016	Bond Future		Buy	16	0.00
R023 On 03/11/2016	Bond Future		Sell	16	0.00
R023 On 03/11/2016	Bond Future		Buy	23	0.00
R023 On 03/11/2016	Bond Future		Sell	23	0.00
R023 On 03/11/2016	Bond Future		Sell	31	0.00
R023 On 03/11/2016	Bond Future		Buy	31	0.00
R023 On 03/11/2016	Bond Future		Buy	32	0.00
R023 On 03/11/2016	Bond Future		Sell	32	0.00
R023 On 03/11/2016	Bond Future		Buy	47	0.00
R023 On 03/11/2016	Bond Future		Sell	47	0.00
R023 On 03/11/2016	Bond Future		Buy	59	0.00
R023 On 03/11/2016	Bond Future		Sell	59	0.00
R023 On 03/11/2016	Bond Future		Buy	97	0.00
R023 On 03/11/2016	Bond Future		Sell	97	0.00
R023 On 03/11/2016	Bond Future		Buy	265	0.00
R023 On 03/11/2016	Bond Future		Sell	265	0.00
R023 On 03/11/2016	Bond Future		Sell	356	0.00
R023 On 03/11/2016	Bond Future		Buy	356	0.00
R023 On 03/11/2016	Bond Future		Buy	402	0.00
R023 On 03/11/2016	Bond Future		Sell	402	0.00
R023 On 03/11/2016	Bond Future		Buy	512	0.00
R023 On 03/11/2016	Bond Future		Sell	512	0.00
R023 On 03/11/2016	Bond Future		Buy	1,843	0.00
R023 On 03/11/2016	Bond Future		Sell	1,843	0.00
R023 On 03/11/2016	Bond Future		Sell	3,000	0.00
R023 On 03/11/2016	Bond Future		Buy	3,000	0.00

R203 Bond Future

R203 On 03/11/2016	Bond Future	Sell	122	0.00
R203 On 03/11/2016	Bond Future	Buy	122	0.00
R203 On 03/11/2016	Bond Future	Sell	122	0.00
R203 On 03/11/2016	Bond Future	Buy	122	0.00
R203 On 03/11/2016	Bond Future	Buy	122	0.00
R203 On 03/11/2016	Bond Future	Sell	122	0.00
R203 On 03/11/2016	Bond Future	Sell	134	0.00
R203 On 03/11/2016	Bond Future	Buy	134	0.00
R203 On 03/11/2016	Bond Future	Sell	134	0.00
R203 On 03/11/2016	Bond Future	Buy	134	0.00
R203 On 03/11/2016	Bond Future	Buy	134	0.00
R203 On 03/11/2016	Bond Future	Sell	134	0.00
R203 On 03/11/2016	Bond Future	Sell	142	0.00
R203 On 03/11/2016	Bond Future	Buy	142	0.00
R203 On 03/11/2016	Bond Future	Sell	142	0.00
R203 On 03/11/2016	Bond Future	Buy	142	0.00
R203 On 03/11/2016	Bond Future	Buy	142	0.00
R203 On 03/11/2016	Bond Future	Sell	142	0.00
R203 On 03/11/2016	Bond Future	Buy	234	0.00
R203 On 03/11/2016	Bond Future	Sell	234	0.00
R203 On 03/11/2016	Bond Future	Sell	234	0.00
R203 On 03/11/2016	Bond Future	Buy	234	0.00
R203 On 03/11/2016	Bond Future	Sell	234	0.00
R203 On 03/11/2016	Bond Future	Buy	234	0.00
R203 On 03/11/2016	Bond Future	Buy	418	0.00
R203 On 03/11/2016	Bond Future	Sell	418	0.00
R203 On 03/11/2016	Bond Future	Sell	418	0.00
R203 On 03/11/2016	Bond Future	Buy	418	0.00
R203 On 03/11/2016	Bond Future	Sell	418	0.00
R203 On 03/11/2016	Bond Future	Buy	418	0.00
R203 On 03/11/2016	Bond Future	Sell	423	0.00
R203 On 03/11/2016	Bond Future	Buy	423	0.00
R203 On 03/11/2016	Bond Future	Sell	423	0.00
R203 On 03/11/2016	Bond Future	Buy	423	0.00
R203 On 03/11/2016	Bond Future	Buy	423	0.00
R203 On 03/11/2016	Bond Future	Sell	423	0.00
R203 On 03/11/2016	Bond Future	Buy	1,473	0.00
R203 On 03/11/2016	Bond Future	Sell	1,473	0.00
R203 On 03/11/2016	Bond Future	Buy	1,473	0.00
R203 On 03/11/2016	Bond Future	Sell	1,473	0.00
R203 On 03/11/2016	Bond Future	Sell	1,473	0.00
R203 On 03/11/2016	Bond Future	Buy	1,473	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future	Buy	1	0.00
2030 On 03/11/2016	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	3	0.00
2030 On 03/11/2016	Bond Future		Sell	3	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Sell	8	0.00
2030 On 03/11/2016	Bond Future		Buy	8	0.00
2030 On 03/11/2016	Bond Future		Sell	8	0.00
2030 On 03/11/2016	Bond Future		Buy	10	0.00
2030 On 03/11/2016	Bond Future		Sell	10	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 03/11/2016	Bond Future		Buy	15	0.00
2030 On 03/11/2016	Bond Future		Sell	15	0.00
2030 On 03/11/2016	Bond Future		Buy	21	0.00
2030 On 03/11/2016	Bond Future		Sell	21	0.00
2030 On 03/11/2016	Bond Future		Buy	31	0.00
2030 On 03/11/2016	Bond Future		Sell	31	0.00
2030 On 03/11/2016	Bond Future		Buy	39	0.00
2030 On 03/11/2016	Bond Future		Sell	39	0.00

2030 On 03/11/2016	Bond Future	Buy	65	0.00
2030 On 03/11/2016	Bond Future	Sell	65	0.00
2030 On 03/11/2016	Bond Future	Buy	176	0.00
2030 On 03/11/2016	Bond Future	Sell	176	0.00
2030 On 03/11/2016	Bond Future	Buy	341	0.00
2030 On 03/11/2016	Bond Future	Sell	341	0.00
2030 On 03/11/2016	Bond Future	Buy	1,233	0.00
2030 On 03/11/2016	Bond Future	Sell	1,233	0.00
2030 On 03/11/2016	Bond Future	Sell	2,000	0.00
2030 On 03/11/2016	Bond Future	Buy	2,000	0.00
2030 On 03/11/2016	Bond Future	Sell	11,000	0.00
2030 On 03/11/2016	Bond Future	Buy	11,000	0.00
2030 On 03/11/2016	Bond Future	Buy	11,000	0.00
2030 On 03/11/2016	Bond Future	Sell	11,000	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future	Buy	55	0.00
R204 On 03/11/2016	Bond Future	Sell	55	0.00
R204 On 03/11/2016	Bond Future	Buy	55	0.00
R204 On 03/11/2016	Bond Future	Sell	55	0.00

R2044 Bond Future

2044 On 03/11/2016	Bond Future	Sell	93	0.00
2044 On 03/11/2016	Bond Future	Buy	93	0.00
2044 On 03/11/2016	Bond Future	Buy	93	0.00
2044 On 03/11/2016	Bond Future	Sell	93	0.00
2044 On 03/11/2016	Bond Future	Buy	93	0.00
2044 On 03/11/2016	Bond Future	Sell	93	0.00
2044 On 03/11/2016	Bond Future	Buy	93	0.00
2044 On 03/11/2016	Bond Future	Sell	93	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future	Sell	13	0.00
R248 On 03/11/2016	Bond Future	Buy	13	0.00
R248 On 03/11/2016	Bond Future	Buy	13	0.00
R248 On 03/11/2016	Bond Future	Sell	13	0.00
R248 On 03/11/2016	Bond Future	Sell	1,350	0.00
R248 On 03/11/2016	Bond Future	Buy	1,350	0.00
R248 On 03/11/2016	Bond Future	Buy	1,350	0.00
R248 On 03/11/2016	Bond Future	Sell	1,350	0.00
R248 On 03/11/2016	Bond Future	Buy	1,350	0.00
R248 On 03/11/2016	Bond Future	Sell	1,350	0.00
R248 On 03/11/2016	Bond Future	Buy	1,500	0.00
R248 On 03/11/2016	Bond Future	Sell	1,500	0.00
R248 On 03/11/2016	Bond Future	Buy	12,150	0.00
R248 On 03/11/2016	Bond Future	Sell	12,150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 Bond Future					
R207 On 03/11/2016	Bond Future		Sell	10	0.00
R207 On 03/11/2016	Bond Future		Buy	10	0.00
R207 On 03/11/2016	Bond Future		Sell	10	0.00
R207 On 03/11/2016	Bond Future		Buy	10	0.00
R207 On 03/11/2016	Bond Future		Buy	89	0.00
R207 On 03/11/2016	Bond Future		Sell	89	0.00
R207 On 03/11/2016	Bond Future		Sell	89	0.00
R207 On 03/11/2016	Bond Future		Buy	89	0.00
R207 On 03/11/2016	Bond Future		Buy	89	0.00
R207 On 03/11/2016	Bond Future		Sell	89	0.00
R207 On 03/11/2016	Bond Future		Sell	89	0.00
R207 On 03/11/2016	Bond Future		Buy	89	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Buy	20	0.00
R209 On 03/11/2016	Bond Future		Sell	20	0.00
R212 Bond Future					
R212 On 03/11/2016	Bond Future		Sell	2,000	0.00
R212 On 03/11/2016	Bond Future		Buy	2,000	0.00
R212 On 03/11/2016	Bond Future		Buy	2,000	0.00
R212 On 03/11/2016	Bond Future		Sell	2,000	0.00
R213 Bond Future					
R213 On 03/11/2016	Bond Future		Sell	16	0.00
R213 On 03/11/2016	Bond Future		Buy	16	0.00
R213 On 03/11/2016	Bond Future		Sell	100	0.00
R213 On 03/11/2016	Bond Future		Buy	100	0.00
R213 On 03/11/2016	Bond Future		Sell	356	0.00
R213 On 03/11/2016	Bond Future		Buy	356	0.00
R213 On 03/11/2016	Bond Future		Sell	472	0.00
R213 On 03/11/2016	Bond Future		Buy	472	0.00
R214 Bond Future					
R214 On 03/11/2016	Bond Future		Buy	13	0.00
R214 On 03/11/2016	Bond Future		Sell	13	0.00
R214 On 03/11/2016	Bond Future		Buy	13	0.00
R214 On 03/11/2016	Bond Future		Sell	13	0.00

Grand Total for Daily Detailed Turnover:

95,226

0.00