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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/10/2016

TO DATE : 03/10/2016

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

ALBI On 03/11/2016	Index Future		Buy	6	0.00
ALBI On 03/11/2016	Index Future		Sell	6	0.00
ALBI On 03/11/2016	Index Future		Buy	6	0.00
ALBI On 03/11/2016	Index Future		Sell	6	0.00

Govi Total Return Index

GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	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	4	0.00
GOVI On 03/11/2016	GOVI		Sell	4	0.00
GOVI On 03/11/2016	GOVI		Sell	4	0.00
GOVI On 03/11/2016	GOVI		Buy	4	0.00

GOVI On 03/11/2016	GOVI	Sell	13	0.00
GOVI On 03/11/2016	GOVI	Buy	13	0.00

Jibar Tradeable Future

JBAF On 21/12/2016	Jibar Tradeable Future	Buy	6,000	0.00
JBAF On 21/12/2016	Jibar Tradeable Future	Sell	6,000	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	3	0.00
R186 On 03/11/2016	Bond Future	Buy	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	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	14	0.00
R186 On 03/11/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Sell	14	0.00
R186 On 03/11/2016	Bond Future	Buy	44	0.00
R186 On 03/11/2016	Bond Future	Sell	44	0.00
R186 On 03/11/2016	Bond Future	Sell	44	0.00
R186 On 03/11/2016	Bond Future	Buy	44	0.00
R186 On 03/11/2016	Bond Future	Buy	2,628	0.00
R186 On 03/11/2016	Bond Future	Sell	2,628	0.00
R186 On 03/11/2016	Bond Future	Sell	2,630	0.00
R186 On 03/11/2016	Bond Future	Buy	2,630	0.00
R186 On 03/11/2016	Bond Future	Buy	3,690	0.00
R186 On 03/11/2016	Bond Future	Sell	3,690	0.00

R203 Bond Future

R203 On 03/11/2016	Bond Future	Buy	2,800	0.00
R203 On 03/11/2016	Bond Future	Sell	2,800	0.00
R203 On 03/11/2016	Bond Future	Buy	4,030	0.00
R203 On 03/11/2016	Bond Future	Sell	4,030	0.00
R203 On 03/11/2016	Bond Future	Sell	6,830	0.00
R203 On 03/11/2016	Bond Future	Buy	6,830	0.00
R203 On 03/11/2016	Bond Future	Sell	10,400	0.00
R203 On 03/11/2016	Bond Future	Buy	10,400	0.00

R2035 Bond Future

R035 On 03/11/2016	Bond Future	Sell	29	0.00
R035 On 03/11/2016	Bond Future	Buy	29	0.00
R035 On 03/11/2016	Bond Future	Sell	149	0.00
R035 On 03/11/2016	Bond Future	Buy	149	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/11/2016	Bond Future		Buy	178	0.00
R035 On 03/11/2016	Bond Future		Sell	178	0.00
R035 On 03/11/2016	Bond Future		Buy	178	0.00
R035 On 03/11/2016	Bond Future		Sell	178	0.00
R207 Bond Future					
R207 On 03/11/2016	Bond Future		Sell	2,788	0.00
R207 On 03/11/2016	Bond Future		Buy	2,788	0.00
R207 On 03/11/2016	Bond Future		Sell	4,012	0.00
R207 On 03/11/2016	Bond Future		Buy	4,012	0.00
R207 On 03/11/2016	Bond Future		Sell	6,800	0.00
R207 On 03/11/2016	Bond Future		Buy	6,800	0.00
R207 On 03/11/2016	Bond Future		Sell	7,360	0.00
R207 On 03/11/2016	Bond Future		Buy	7,360	0.00
R209 Bond Future					
R209 On 03/11/2016	Bond Future		Buy	8,000	0.00
R209 On 03/11/2016	Bond Future		Sell	8,000	0.00
R213 Bond Future					
R213 On 03/11/2016	Bond Future		Buy	4,670	0.00
R213 On 03/11/2016	Bond Future		Sell	4,670	0.00
R214 Bond Future					
R214 On 03/11/2016	Bond Future		Buy	5,740	0.00
R214 On 03/11/2016	Bond Future		Sell	5,740	0.00
Grand Total for Daily Detailed Turnover:				79,076	0.00