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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/11/2016

TO DATE : 03/11/2016

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 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Buy	2	0.00
ALBI On 03/11/2016	Index Future		Sell	2	0.00
ALBI On 02/02/2017	Index Future		Sell	2	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Sell	2	0.00
ALBI On 03/11/2016	Index Future		Buy	3	0.00
ALBI On 03/11/2016	Index Future		Sell	3	0.00

ALBI On 02/02/2017	Index Future	Sell	3	0.00
ALBI On 02/02/2017	Index Future	Buy	3	0.00
ALBI On 02/02/2017	Index Future	Buy	3	0.00
ALBI On 02/02/2017	Index Future	Sell	3	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 02/02/2017	Index Future	Buy	6	0.00
ALBI On 02/02/2017	Index Future	Sell	6	0.00

Govi Total Return Index

GOVI On 02/02/2017	GOVI	Buy	32	0.00
GOVI On 02/02/2017	GOVI	Sell	32	0.00
GOVI On 02/02/2017	GOVI	Buy	32	0.00
GOVI On 02/02/2017	GOVI	Sell	32	0.00
GOVI On 02/02/2017	GOVI	Sell	32	0.00
GOVI On 02/02/2017	GOVI	Buy	32	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	Buy	33	0.00
GOVI On 03/11/2016	GOVI	Buy	33	0.00
GOVI On 03/11/2016	GOVI	Sell	33	0.00

New Inflation Linked Index

IGOV On 03/11/2016	Index Future	Sell	3	0.00
IGOV On 03/11/2016	Index Future	Buy	3	0.00
IGOV On 03/11/2016	Index Future	Buy	4	0.00
IGOV On 03/11/2016	Index Future	Sell	4	0.00
IGOV On 02/02/2017	Index Future	Sell	4	0.00
IGOV On 02/02/2017	Index Future	Buy	4	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 02/02/2017	Index Future	Sell	5	0.00
IGOV On 02/02/2017	Index Future	Buy	5	0.00
IGOV On 03/11/2016	Index Future	Buy	6	0.00
IGOV On 03/11/2016	Index Future	Sell	6	0.00
IGOV On 02/02/2017	Index Future	Sell	6	0.00
IGOV On 02/02/2017	Index Future	Buy	6	0.00
IGOV On 03/11/2016	Index Future	Buy	15	0.00
IGOV On 03/11/2016	Index Future	Sell	15	0.00
IGOV On 02/02/2017	Index Future	Sell	15	0.00
IGOV On 02/02/2017	Index Future	Buy	15	0.00
IGOV On 03/11/2016	Index Future	Buy	30	0.00
IGOV On 03/11/2016	Index Future	Sell	30	0.00
IGOV On 02/02/2017	Index Future	Sell	30	0.00
IGOV On 02/02/2017	Index Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/11/2016	Bond Future		Buy	94	0.00
R186 On 03/11/2016	Bond Future		Sell	94	0.00
R186 On 02/02/2017	Bond Future		Sell	97	0.00
R186 On 02/02/2017	Bond Future		Buy	97	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	203	0.00
R186 On 03/11/2016	Bond Future		Sell	203	0.00
R186 On 02/02/2017	Bond Future		Sell	209	0.00
R186 On 02/02/2017	Bond Future		Buy	209	0.00
R186 On 03/11/2016	Bond Future		Buy	234	0.00
R186 On 03/11/2016	Bond Future		Sell	234	0.00
R186 On 02/02/2017	Bond Future		Sell	240	0.00
R186 On 02/02/2017	Bond Future		Buy	240	0.00
R186 On 03/11/2016	Bond Future		Buy	267	0.00
R186 On 03/11/2016	Bond Future		Sell	267	0.00
R186 On 02/02/2017	Bond Future		Sell	274	0.00
R186 On 02/02/2017	Bond Future		Buy	274	0.00
R186 On 03/11/2016	Bond Future		Buy	1,077	0.00
R186 On 03/11/2016	Bond Future		Sell	1,077	0.00
R186 On 02/02/2017	Bond Future		Sell	1,107	0.00
R186 On 02/02/2017	Bond Future		Buy	1,107	0.00
R186 On 03/11/2016	Bond Future		Buy	2,524	0.00
R186 On 03/11/2016	Bond Future		Sell	2,524	0.00
R186 On 02/02/2017	Bond Future		Sell	2,594	0.00
R186 On 02/02/2017	Bond Future		Buy	2,594	0.00
R186 On 03/11/2016	Bond Future		Sell	4,399	0.00
R186 On 03/11/2016	Bond Future		Buy	4,399	0.00
R186 On 02/02/2017	Bond Future		Buy	4,521	0.00
R186 On 02/02/2017	Bond Future		Sell	4,521	0.00
R202 Bond Future					
R202 On 02/02/2017	Bond Future		Buy	24,000	0.00
R202 On 02/02/2017	Bond Future		Sell	24,000	0.00

R2023 Bond Future

R023 On 03/11/2016	Bond Future	Buy	10	0.00
R023 On 03/11/2016	Bond Future	Sell	10	0.00
R023 On 02/02/2017	Bond Future	Sell	10	0.00
R023 On 02/02/2017	Bond Future	Buy	10	0.00
R023 On 03/11/2016	Bond Future	Buy	21	0.00
R023 On 03/11/2016	Bond Future	Sell	21	0.00
R023 On 02/02/2017	Bond Future	Sell	21	0.00
R023 On 02/02/2017	Bond Future	Buy	21	0.00
R023 On 03/11/2016	Bond Future	Buy	31	0.00
R023 On 03/11/2016	Bond Future	Sell	31	0.00
R023 On 02/02/2017	Bond Future	Sell	31	0.00
R023 On 02/02/2017	Bond Future	Buy	31	0.00

R2032 Bond Future

2032 On 03/11/2016	Bond Future	Sell	182	0.00
2032 On 03/11/2016	Bond Future	Buy	182	0.00
2032 On 03/11/2016	Bond Future	Buy	182	0.00
2032 On 03/11/2016	Bond Future	Sell	182	0.00
2032 On 03/11/2016	Bond Future	Sell	182	0.00
2032 On 03/11/2016	Bond Future	Buy	182	0.00
2032 On 03/11/2016	Bond Future	Buy	182	0.00
2032 On 03/11/2016	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00

R2037 Bond Future

2037 On 03/11/2016	Bond Future	Buy	40	0.00
2037 On 03/11/2016	Bond Future	Sell	40	0.00
2037 On 02/02/2017	Bond Future	Sell	40	0.00
2037 On 02/02/2017	Bond Future	Buy	40	0.00
2037 On 03/11/2016	Bond Future	Buy	110	0.00
2037 On 03/11/2016	Bond Future	Sell	110	0.00
2037 On 02/02/2017	Bond Future	Sell	110	0.00
2037 On 02/02/2017	Bond Future	Buy	110	0.00
2037 On 03/11/2016	Bond Future	Buy	160	0.00
2037 On 03/11/2016	Bond Future	Sell	160	0.00
2037 On 02/02/2017	Bond Future	Sell	160	0.00
2037 On 02/02/2017	Bond Future	Buy	160	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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2037 On 03/11/2016	Bond Future		Buy	190	0.00
2037 On 03/11/2016	Bond Future		Sell	190	0.00
2037 On 02/02/2017	Bond Future		Sell	190	0.00
2037 On 02/02/2017	Bond Future		Buy	190	0.00
2037 On 03/11/2016	Bond Future		Buy	240	0.00
2037 On 03/11/2016	Bond Future		Sell	240	0.00
2037 On 02/02/2017	Bond Future		Sell	240	0.00
2037 On 02/02/2017	Bond Future		Buy	240	0.00
2037 On 03/11/2016	Bond Future		Buy	740	0.00
2037 On 03/11/2016	Bond Future		Sell	740	0.00
2037 On 02/02/2017	Bond Future		Sell	740	0.00
2037 On 02/02/2017	Bond Future		Buy	740	0.00

R204 Bond Future

R204 On 02/02/2017	Bond Future		Buy	32	0.00
R204 On 02/02/2017	Bond Future		Sell	32	0.00
R204 On 02/02/2017	Bond Future		Buy	32	0.00
R204 On 02/02/2017	Bond Future		Sell	32	0.00
R204 On 02/02/2017	Bond Future		Sell	200	0.00
R204 On 02/02/2017	Bond Future		Buy	200	0.00
R204 On 02/02/2017	Bond Future		Buy	200	0.00
R204 On 02/02/2017	Bond Future		Sell	200	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future		Buy	10	0.00
R248 On 03/11/2016	Bond Future		Sell	10	0.00
R248 On 02/02/2017	Bond Future		Sell	10	0.00
R248 On 02/02/2017	Bond Future		Buy	10	0.00
R248 On 03/11/2016	Bond Future		Buy	20	0.00
R248 On 03/11/2016	Bond Future		Sell	20	0.00
R248 On 02/02/2017	Bond Future		Sell	20	0.00
R248 On 02/02/2017	Bond Future		Buy	20	0.00
R248 On 03/11/2016	Bond Future		Buy	90	0.00
R248 On 03/11/2016	Bond Future		Sell	90	0.00
R248 On 02/02/2017	Bond Future		Sell	90	0.00
R248 On 02/02/2017	Bond Future		Buy	90	0.00
R248 On 03/11/2016	Bond Future		Buy	100	0.00
R248 On 03/11/2016	Bond Future		Sell	100	0.00
R248 On 02/02/2017	Bond Future		Sell	100	0.00
R248 On 02/02/2017	Bond Future		Buy	100	0.00
R248 On 03/11/2016	Bond Future		Buy	220	0.00

