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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/05/2016

TO DATE : 10/05/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/08/2016	Index Future		Sell	3	0.00
ALBI On 04/08/2016	Index Future		Buy	3	0.00
ALBI On 04/08/2016	Index Future		Buy	3	0.00
ALBI On 04/08/2016	Index Future		Sell	3	0.00
All Bond Index Term Split 3-7 Years					
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
ES33 Bond Future					
ES33 On 04/08/2016	Bond Future		Buy	1	0.00
ES33 On 04/08/2016	Bond Future		Sell	1	0.00
ES33 On 04/08/2016	Bond Future		Sell	4	0.00
ES33 On 04/08/2016	Bond Future		Buy	4	0.00

ES33 On 04/08/2016	Bond Future	Buy	5	0.00
ES33 On 04/08/2016	Bond Future	Sell	5	0.00

Govi Total Return Index

GOVI On 04/08/2016	GOVI	Sell	3	0.00
GOVI On 04/08/2016	GOVI	Buy	3	0.00

I2038 Bond Future

2038 On 04/08/2016	Bond Future	Sell	1	0.00
2038 On 04/08/2016	Bond Future	Buy	1	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Sell	5	0.00
R186 On 04/08/2016	Bond Future	Buy	5	0.00
R186 On 04/08/2016	Bond Future	Sell	12	0.00
R186 On 04/08/2016	Bond Future	Buy	12	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Buy	350	0.00
R186 On 04/08/2016	Bond Future	Sell	350	0.00
R186 On 04/08/2016	Bond Future	Sell	350	0.00
R186 On 04/08/2016	Bond Future	Buy	350	0.00
R186 On 04/08/2016	Bond Future	Sell	350	0.00
R186 On 04/08/2016	Bond Future	Buy	350	0.00

R204 Bond Future

R204 On 04/08/2016	Bond Future	Buy	6	0.00
R204 On 04/08/2016	Bond Future	Sell	6	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future	Buy	48	0.00
R208 On 04/08/2016	Bond Future	Sell	48	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 04/08/2016	Bond Future		Buy	6	0.00
R209 On 04/08/2016	Bond Future		Sell	6	0.00
R209 On 04/08/2016	Bond Future		Buy	8	0.00
R209 On 04/08/2016	Bond Future		Sell	8	0.00
R209 On 04/08/2016	Bond Future		Buy	8	0.00
R209 On 04/08/2016	Bond Future		Sell	8	0.00
R209 On 04/08/2016	Bond Future		Buy	16	0.00
R209 On 04/08/2016	Bond Future		Sell	16	0.00
R209 On 04/08/2016	Bond Future		Buy	19	0.00
R209 On 04/08/2016	Bond Future		Sell	19	0.00
R209 On 04/08/2016	Bond Future		Buy	28	0.00
R209 On 04/08/2016	Bond Future		Sell	28	0.00
R209 On 04/08/2016	Bond Future		Buy	33	0.00
R209 On 04/08/2016	Bond Future		Sell	33	0.00
R209 On 04/08/2016	Bond Future		Buy	243	0.00
R209 On 04/08/2016	Bond Future		Sell	243	0.00
R209 On 04/08/2016	Bond Future		Buy	353	0.00
R209 On 04/08/2016	Bond Future		Sell	353	0.00
Grand Total for Daily Detailed Turnover:				2,615	0.00