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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/06/2016

TO DATE : 03/06/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index Term Split 3-7 Years

AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00
AL37 On 04/08/2016	Index Future		Buy	1	0.00
AL37 On 04/08/2016	Index Future		Sell	1	0.00

AL37 On 04/08/2016	Index Future	Buy	2	0.00
AL37 On 04/08/2016	Index Future	Sell	2	0.00
AL37 On 04/08/2016	Index Future	Sell	3	0.00
AL37 On 04/08/2016	Index Future	Buy	3	0.00
AL37 On 04/08/2016	Index Future	Sell	6	0.00
AL37 On 04/08/2016	Index Future	Buy	6	0.00

ES33 Bond Future

ES33 On 04/08/2016	Bond Future	Buy	3	0.00
ES33 On 04/08/2016	Bond Future	Sell	3	0.00
ES33 On 04/08/2016	Bond Future	Buy	5	0.00
ES33 On 04/08/2016	Bond Future	Sell	5	0.00

I2033 Bond Future

2033 On 04/08/2016	Bond Future	Sell	50	0.00
2033 On 04/08/2016	Bond Future	Buy	50	0.00
2033 On 04/08/2016	Bond Future	Sell	150	0.00
2033 On 04/08/2016	Bond Future	Buy	150	0.00
2033 On 04/08/2016	Bond Future	Buy	200	0.00
2033 On 04/08/2016	Bond Future	Sell	200	0.00

R186 Bond Future

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	Buy	1	0.00
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	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	11	0.00
R186 On 04/08/2016	Bond Future	Sell	11	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Sell	15	0.00
R186 On 04/08/2016	Bond Future	Sell	25	0.00
R186 On 04/08/2016	Bond Future	Buy	25	0.00
R186 On 04/08/2016	Bond Future	Sell	30	0.00
R186 On 04/08/2016	Bond Future	Buy	30	0.00
R186 On 04/08/2016	Bond Future	Sell	40	0.00
R186 On 04/08/2016	Bond Future	Buy	40	0.00
R186 On 04/08/2016	Bond Future	Sell	74	0.00
R186 On 04/08/2016	Bond Future	Buy	74	0.00
R186 On 04/08/2016	Bond Future	Sell	75	0.00
R186 On 04/08/2016	Bond Future	Buy	75	0.00
R186 On 04/08/2016	Bond Future	Sell	81	0.00
R186 On 04/08/2016	Bond Future	Buy	81	0.00
R186 On 04/08/2016	Bond Future	Sell	130	0.00
R186 On 04/08/2016	Bond Future	Buy	130	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Sell	130	0.00
R186 On 04/08/2016	Bond Future		Buy	130	0.00
R186 On 04/08/2016	Bond Future		Sell	190	0.00
R186 On 04/08/2016	Bond Future		Buy	190	0.00
R186 On 04/08/2016	Bond Future		Sell	286	0.00
R186 On 04/08/2016	Bond Future		Buy	286	0.00
R186 On 04/08/2016	Bond Future		Sell	370	0.00
R186 On 04/08/2016	Bond Future		Buy	370	0.00
R186 On 04/08/2016	Bond Future		Sell	443	0.00
R186 On 04/08/2016	Bond Future		Buy	443	0.00
R186 On 04/08/2016	Bond Future		Sell	551	0.00
R186 On 04/08/2016	Bond Future		Buy	551	0.00
R186 On 04/08/2016	Bond Future		Sell	730	0.00
R186 On 04/08/2016	Bond Future		Buy	730	0.00
R186 On 04/08/2016	Bond Future		Buy	1,000	0.00
R186 On 04/08/2016	Bond Future		Sell	1,000	0.00
R186 On 04/08/2016	Bond Future		Sell	2,000	0.00
R186 On 04/08/2016	Bond Future		Buy	2,000	0.00
R186 On 04/08/2016	Bond Future		Sell	2,040	0.00
R186 On 04/08/2016	Bond Future		Buy	2,040	0.00
R186 On 04/08/2016	Bond Future		Buy	2,195	0.00
R186 On 04/08/2016	Bond Future		Sell	2,195	0.00
R186 On 04/08/2016	Bond Future		Sell	3,000	0.00
R186 On 04/08/2016	Bond Future		Buy	3,000	0.00
R202 Bond Future					
R202 On 04/08/2016	Bond Future		Buy	1	0.00
R202 On 04/08/2016	Bond Future		Sell	1	0.00
R202 On 04/08/2016	Bond Future		Buy	6	0.00
R202 On 04/08/2016	Bond Future		Sell	6	0.00
R202 On 04/08/2016	Bond Future		Buy	15	0.00
R202 On 04/08/2016	Bond Future		Sell	15	0.00
R2037 Bond Future					
2037 On 04/08/2016	Bond Future		Buy	30	0.00
2037 On 04/08/2016	Bond Future		Sell	30	0.00
2037 On 04/08/2016	Bond Future		Buy	340	0.00
2037 On 04/08/2016	Bond Future		Sell	340	0.00
2037 On 04/08/2016	Bond Future		Sell	370	0.00
2037 On 04/08/2016	Bond Future		Buy	370	0.00

R2044 Bond Future

2044 On 04/08/2016	Bond Future	Buy	42	0.00
2044 On 04/08/2016	Bond Future	Sell	42	0.00

R2048 Bond Future

R248 On 04/08/2016	Bond Future	Sell	4	0.00
R248 On 04/08/2016	Bond Future	Buy	4	0.00
R248 On 04/08/2016	Bond Future	Sell	8	0.00
R248 On 04/08/2016	Bond Future	Buy	8	0.00
R248 On 04/08/2016	Bond Future	Sell	9	0.00
R248 On 04/08/2016	Bond Future	Buy	9	0.00
R248 On 04/08/2016	Bond Future	Sell	11	0.00
R248 On 04/08/2016	Bond Future	Buy	11	0.00
R248 On 04/08/2016	Bond Future	Sell	26	0.00
R248 On 04/08/2016	Bond Future	Buy	26	0.00
R248 On 04/08/2016	Bond Future	Sell	84	0.00
R248 On 04/08/2016	Bond Future	Buy	84	0.00
R248 On 04/08/2016	Bond Future	Buy	142	0.00
R248 On 04/08/2016	Bond Future	Sell	142	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future	Sell	35	0.00
R208 On 04/08/2016	Bond Future	Buy	35	0.00
R208 On 04/08/2016	Bond Future	Buy	38	0.00
R208 On 04/08/2016	Bond Future	Sell	38	0.00
R208 On 04/08/2016	Bond Future	Sell	41	0.00
R208 On 04/08/2016	Bond Future	Buy	41	0.00
R208 On 04/08/2016	Bond Future	Sell	47	0.00
R208 On 04/08/2016	Bond Future	Buy	47	0.00
R208 On 04/08/2016	Bond Future	Buy	161	0.00
R208 On 04/08/2016	Bond Future	Sell	161	0.00

Grand Total for Daily Detailed Turnover:**15,255 0.00**