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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/06/2016

TO DATE : 06/06/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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		Sell	3	0.00
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	3	0.00
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	3	0.00
ES33 On 04/08/2016	Bond Future		Sell	3	0.00
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		Sell	18	0.00
ES33 On 04/08/2016	Bond Future		Buy	18	0.00

ES33 On 04/08/2016	Bond Future		Buy	18	0.00
ES33 On 04/08/2016	Bond Future		Sell	18	0.00
ES33 On 04/08/2016	Bond Future		Buy	18	0.00
ES33 On 04/08/2016	Bond Future		Sell	18	0.00
ES33 On 04/08/2016	Bond Future		Sell	26	0.00
ES33 On 04/08/2016	Bond Future		Buy	26	0.00
ES33 On 04/08/2016	Bond Future		Buy	26	0.00
ES33 On 04/08/2016	Bond Future		Sell	26	0.00
ES33 On 04/08/2016	Bond Future		Buy	26	0.00
ES33 On 04/08/2016	Bond Future		Sell	26	0.00
ES33 On 04/08/2016	Bond Future		Buy	45	0.00
ES33 On 04/08/2016	Bond Future		Sell	45	0.00
ES33 On 04/08/2016	Bond Future		Sell	45	0.00
ES33 On 04/08/2016	Bond Future		Buy	45	0.00
ES33 On 04/08/2016	Bond Future		Buy	45	0.00
ES33 On 04/08/2016	Bond Future		Sell	45	0.00
ES33 On 04/08/2016	Bond Future		Sell	95	0.00
ES33 On 04/08/2016	Bond Future		Buy	95	0.00
ES33 On 04/08/2016	Bond Future		Buy	95	0.00
ES33 On 04/08/2016	Bond Future		Sell	95	0.00
ES33 On 04/08/2016	Bond Future		Sell	95	0.00
ES33 On 04/08/2016	Bond Future		Buy	95	0.00

Govi Total Return Index

GOVI On 04/08/2016	GOVI		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Buy	2	0.00
GOVI On 04/08/2016	GOVI		Buy	2	0.00
GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Buy	156	0.00
GOVI On 03/11/2016	GOVI		Sell	156	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future		Buy	8	0.00	
R186 On 04/08/2016	Bond Future		Sell	8	0.00	
R186 On 04/08/2016	Bond Future		Buy	9	0.00	
R186 On 04/08/2016	Bond Future		Sell	9	0.00	
R186 On 04/08/2016	Bond Future		Sell	10	0.00	
R186 On 04/08/2016	Bond Future		Buy	10	0.00	
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	10	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	10	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Buy	20	0.00
R186 On 04/08/2016			Sell	20	0.00
R186 On 03/11/2016	9.40	Call	Buy	26	0.00
R186 On 03/11/2016	9.40	Call	Sell	26	0.00
R186 On 03/11/2016	9.20	Call	Sell	26	0.00
R186 On 03/11/2016	9.20	Call	Buy	26	0.00
R186 On 03/11/2016	9.40	Call	Buy	50	0.00
R186 On 03/11/2016	9.40	Call	Sell	50	0.00
R186 On 03/11/2016	9.20	Call	Sell	50	0.00
R186 On 03/11/2016	9.20	Call	Buy	50	0.00
R186 On 03/11/2016	9.20	Call	Sell	50	0.00
R186 On 03/11/2016	9.20	Call	Buy	50	0.00
R186 On 04/08/2016			Buy	58	0.00
R186 On 04/08/2016			Sell	58	0.00
R186 On 03/11/2016	9.40	Call	Buy	65	0.00
R186 On 03/11/2016	9.40	Call	Sell	65	0.00
R186 On 03/11/2016	9.40	Call	Buy	65	0.00
R186 On 03/11/2016	9.40	Call	Sell	65	0.00
R186 On 03/11/2016	9.20	Call	Sell	65	0.00
R186 On 03/11/2016	9.20	Call	Buy	65	0.00
R186 On 03/11/2016	9.20	Call	Sell	65	0.00
R186 On 03/11/2016	9.20	Call	Buy	65	0.00
R186 On 03/11/2016	9.40	Call	Buy	74	0.00
R186 On 03/11/2016	9.40	Call	Sell	74	0.00
R186 On 03/11/2016	9.20	Call	Sell	74	0.00
R186 On 03/11/2016	9.20	Call	Buy	74	0.00
R186 On 04/08/2016			Buy	83	0.00
R186 On 04/08/2016			Sell	83	0.00
R186 On 04/08/2016			Buy	153	0.00
R186 On 04/08/2016			Sell	153	0.00
R186 On 03/11/2016	9.40	Call	Buy	195	0.00
R186 On 03/11/2016	9.40	Call	Sell	195	0.00
R186 On 03/11/2016	9.20	Call	Sell	195	0.00
R186 On 03/11/2016	9.20	Call	Buy	195	0.00
R186 On 04/08/2016			Buy	311	0.00
R186 On 04/08/2016			Sell	311	0.00
R186 On 03/11/2016	9.40	Call	Buy	405	0.00
R186 On 03/11/2016	9.40	Call	Sell	405	0.00
R186 On 03/11/2016	9.20	Call	Sell	405	0.00
R186 On 03/11/2016	9.20	Call	Buy	405	0.00
R186 On 03/11/2016	9.40	Call	Buy	535	0.00
R186 On 03/11/2016	9.40	Call	Sell	535	0.00

R186 On 03/11/2016	Bond Future	9.20	Call	Sell	535	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	535	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.40	Call	Buy	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Sell	1,425	0.00
R186 On 03/11/2016	Bond Future	9.20	Call	Buy	1,425	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	2	0.00
R202 On 04/08/2016	Bond Future			Sell	2	0.00
R202 On 04/08/2016	Bond Future			Buy	9	0.00
R202 On 04/08/2016	Bond Future			Sell	9	0.00

R2044 Bond Future

2044 On 04/08/2016	Bond Future			Sell	600	0.00
2044 On 04/08/2016	Bond Future			Buy	600	0.00
2044 On 04/08/2016	Bond Future			Sell	600	0.00
2044 On 04/08/2016	Bond Future			Buy	600	0.00

R2048 Bond Future

R248 On 04/08/2016	Bond Future			Sell	100	0.00
R248 On 04/08/2016	Bond Future			Buy	100	0.00
R248 On 04/08/2016	Bond Future			Sell	100	0.00
R248 On 04/08/2016	Bond Future			Buy	100	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future			Buy	8	0.00
R208 On 04/08/2016	Bond Future			Sell	8	0.00
R208 On 04/08/2016	Bond Future			Buy	29	0.00
R208 On 04/08/2016	Bond Future			Sell	29	0.00
R208 On 04/08/2016	Bond Future			Sell	37	0.00
R208 On 04/08/2016	Bond Future			Buy	37	0.00

Grand Total for Daily Detailed Turnover:

11,470 0.00