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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/06/2016

TO DATE : 07/06/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### 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	7	0.00
ES33 On 04/08/2016	Bond Future		Buy	7	0.00
ES33 On 04/08/2016	Bond Future		Sell	27	0.00
ES33 On 04/08/2016	Bond Future		Buy	27	0.00

#### ES42 Bond Future

ES42 On 04/08/2016	Bond Future		Sell	11	0.00
ES42 On 04/08/2016	Bond Future		Buy	11	0.00
ES42 On 04/08/2016	Bond Future		Sell	38	0.00
ES42 On 04/08/2016	Bond Future		Buy	38	0.00

#### I2025 Bond Future

2025 On 04/08/2016	Bond Future	Sell	20	0.00
2025 On 04/08/2016	Bond Future	Buy	20	0.00
2025 On 04/08/2016	Bond Future	Sell	24	0.00
2025 On 04/08/2016	Bond Future	Buy	24	0.00
<b>I2033 Bond Future</b>				
2033 On 04/08/2016	Bond Future	Sell	6	0.00
2033 On 04/08/2016	Bond Future	Buy	6	0.00
2033 On 04/08/2016	Bond Future	Sell	6	0.00
2033 On 04/08/2016	Bond Future	Buy	6	0.00
2033 On 04/08/2016	Bond Future	Sell	13	0.00
2033 On 04/08/2016	Bond Future	Buy	13	0.00
2033 On 04/08/2016	Bond Future	Sell	33	0.00
2033 On 04/08/2016	Bond Future	Buy	33	0.00
<b>I2038 Bond Future</b>				
2038 On 04/08/2016	Bond Future	Sell	15	0.00
2038 On 04/08/2016	Bond Future	Buy	15	0.00
2038 On 04/08/2016	Bond Future	Buy	15	0.00
2038 On 04/08/2016	Bond Future	Sell	15	0.00
2038 On 04/08/2016	Bond Future	Sell	15	0.00
2038 On 04/08/2016	Bond Future	Buy	15	0.00
2038 On 04/08/2016	Bond Future	Sell	18	0.00
2038 On 04/08/2016	Bond Future	Buy	18	0.00
2038 On 04/08/2016	Bond Future	Sell	20	0.00
2038 On 04/08/2016	Bond Future	Buy	20	0.00
2038 On 04/08/2016	Bond Future	Buy	30	0.00
2038 On 04/08/2016	Bond Future	Sell	30	0.00
2038 On 04/08/2016	Bond Future	Sell	53	0.00
2038 On 04/08/2016	Bond Future	Buy	53	0.00
2038 On 04/08/2016	Bond Future	Buy	106	0.00
2038 On 04/08/2016	Bond Future	Sell	106	0.00
<b>I2046 Bond Future</b>				
2046 On 04/08/2016	Bond Future	Buy	35	0.00
2046 On 04/08/2016	Bond Future	Sell	35	0.00
2046 On 04/08/2016	Bond Future	Sell	70	0.00
2046 On 04/08/2016	Bond Future	Buy	70	0.00
2046 On 04/08/2016	Bond Future	Buy	111	0.00
2046 On 04/08/2016	Bond Future	Sell	111	0.00
2046 On 04/08/2016	Bond Future	Sell	222	0.00
2046 On 04/08/2016	Bond Future	Buy	222	0.00
<b>I2050 Bond Future</b>				
2050 On 04/08/2016	Bond Future	Sell	110	0.00
2050 On 04/08/2016	Bond Future	Buy	110	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 04/08/2016	Bond Future		Sell	316	0.00
2050 On 04/08/2016	Bond Future		Buy	316	0.00
<b>New Inflation Linked Index</b>					
IGOV On 04/08/2016	Index Future		Sell	4	0.00
IGOV On 04/08/2016	Index Future		Buy	4	0.00
<b>R186 Bond Future</b>					
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	2	0.00
R186 On 04/08/2016	Bond Future		Buy	2	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	12	0.00
R186 On 04/08/2016	Bond Future		Buy	12	0.00
R186 On 04/08/2016	Bond Future		Sell	16	0.00
R186 On 04/08/2016	Bond Future		Buy	16	0.00
R186 On 04/08/2016	Bond Future		Sell	19	0.00
R186 On 04/08/2016	Bond Future		Buy	19	0.00
R186 On 04/08/2016	Bond Future		Buy	35	0.00
R186 On 04/08/2016	Bond Future		Sell	35	0.00
R186 On 04/08/2016	Bond Future		Sell	105	0.00
R186 On 04/08/2016	Bond Future		Buy	105	0.00
R186 On 04/08/2016	Bond Future		Buy	105	0.00
R186 On 04/08/2016	Bond Future		Sell	105	0.00
R186 On 04/08/2016	Bond Future		Sell	123	0.00
R186 On 04/08/2016	Bond Future		Buy	123	0.00
R186 On 04/08/2016	Bond Future		Buy	131	0.00
R186 On 04/08/2016	Bond Future		Sell	131	0.00
R186 On 04/08/2016	Bond Future		Buy	131	0.00
R186 On 04/08/2016	Bond Future		Sell	131	0.00
R186 On 04/08/2016	Bond Future		Buy	131	0.00
R186 On 04/08/2016	Bond Future		Sell	131	0.00
R186 On 04/08/2016	Bond Future		Sell	207	0.00
R186 On 04/08/2016	Bond Future		Buy	207	0.00
R186 On 04/08/2016	Bond Future		Sell	207	0.00
R186 On 04/08/2016	Bond Future		Buy	207	0.00
R186 On 04/08/2016	Bond Future		Sell	207	0.00

R186 On 04/08/2016	Bond Future	Buy	207	0.00
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**R197 Bond Future**

R197 On 04/08/2016	Bond Future	Sell	15	0.00
R197 On 04/08/2016	Bond Future	Buy	15	0.00
R197 On 04/08/2016	Bond Future	Sell	19	0.00
R197 On 04/08/2016	Bond Future	Buy	19	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	13	0.00
R202 On 04/08/2016	Bond Future	Sell	13	0.00
R202 On 04/08/2016	Bond Future	Buy	28	0.00
R202 On 04/08/2016	Bond Future	Sell	28	0.00

**R203 Bond Future**

R203 On 04/08/2016	Bond Future	Sell	162	0.00
R203 On 04/08/2016	Bond Future	Buy	162	0.00
R203 On 04/08/2016	Bond Future	Sell	277	0.00
R203 On 04/08/2016	Bond Future	Buy	277	0.00

**R2037 Bond Future**

2037 On 04/08/2016	Bond Future	Sell	12	0.00
2037 On 04/08/2016	Bond Future	Buy	12	0.00
2037 On 04/08/2016	Bond Future	Sell	12	0.00
2037 On 04/08/2016	Bond Future	Buy	12	0.00

**R204 Bond Future**

R204 On 04/08/2016	Bond Future	Buy	1	0.00
R204 On 04/08/2016	Bond Future	Sell	1	0.00
R204 On 04/08/2016	Bond Future	Buy	2	0.00
R204 On 04/08/2016	Bond Future	Sell	2	0.00
R204 On 04/08/2016	Bond Future	Buy	3	0.00
R204 On 04/08/2016	Bond Future	Sell	3	0.00
R204 On 04/08/2016	Bond Future	Buy	5	0.00
R204 On 04/08/2016	Bond Future	Sell	5	0.00
R204 On 04/08/2016	Bond Future	Buy	5	0.00
R204 On 04/08/2016	Bond Future	Sell	5	0.00
R204 On 04/08/2016	Bond Future	Buy	43	0.00
R204 On 04/08/2016	Bond Future	Sell	43	0.00
R204 On 04/08/2016	Bond Future	Sell	59	0.00
R204 On 04/08/2016	Bond Future	Buy	59	0.00
R204 On 04/08/2016	Bond Future	Sell	133	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 04/08/2016	Bond Future		Buy	133	0.00
R204 On 04/08/2016	Bond Future		Sell	133	0.00
R204 On 04/08/2016	Bond Future		Buy	133	0.00
<b>R2044 Bond Future</b>					
2044 On 04/08/2016	Bond Future		Sell	7	0.00
2044 On 04/08/2016	Bond Future		Buy	7	0.00
<b>R2048 Bond Future</b>					
R248 On 04/08/2016	Bond Future		Sell	88	0.00
R248 On 04/08/2016	Bond Future		Buy	88	0.00
R248 On 04/08/2016	Bond Future		Sell	88	0.00
R248 On 04/08/2016	Bond Future		Buy	88	0.00
<b>R207 Bond Future</b>					
R207 On 04/08/2016	Bond Future		Sell	160	0.00
R207 On 04/08/2016	Bond Future		Buy	160	0.00
R207 On 04/08/2016	Bond Future		Sell	173	0.00
R207 On 04/08/2016	Bond Future		Buy	173	0.00
<b>R209 Bond Future</b>					
R209 On 04/08/2016	Bond Future		Sell	103	0.00
R209 On 04/08/2016	Bond Future		Buy	103	0.00
R209 On 04/08/2016	Bond Future		Sell	129	0.00
R209 On 04/08/2016	Bond Future		Buy	129	0.00
<b>R210 Bond Future</b>					
R210 On 04/08/2016	Bond Future		Sell	12	0.00
R210 On 04/08/2016	Bond Future		Buy	12	0.00
R210 On 04/08/2016	Bond Future		Sell	15	0.00
R210 On 04/08/2016	Bond Future		Buy	15	0.00
<b>R212 Bond Future</b>					
R212 On 04/08/2016	Bond Future		Sell	6	0.00
R212 On 04/08/2016	Bond Future		Buy	6	0.00
R212 On 04/08/2016	Bond Future		Sell	8	0.00
R212 On 04/08/2016	Bond Future		Buy	8	0.00
<b>R213 Bond Future</b>					
R213 On 04/08/2016	Bond Future		Sell	48	0.00
R213 On 04/08/2016	Bond Future		Buy	48	0.00

R213 On 04/08/2016	Bond Future	Sell	48	0.00
R213 On 04/08/2016	Bond Future	Buy	48	0.00

**R214 Bond Future**

R214 On 04/08/2016	Bond Future	Sell	11	0.00
R214 On 04/08/2016	Bond Future	Buy	11	0.00
R214 On 04/08/2016	Bond Future	Sell	15	0.00
R214 On 04/08/2016	Bond Future	Buy	15	0.00
R214 On 04/08/2016	Bond Future	Buy	61	0.00
R214 On 04/08/2016	Bond Future	Sell	61	0.00
R214 On 04/08/2016	Bond Future	Sell	61	0.00
R214 On 04/08/2016	Bond Future	Buy	61	0.00

**Grand Total for Daily Detailed Turnover: 4,733 0.00**