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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/04/2016

TO DATE : 08/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 Bond Future					
ES33 On 05/05/2016			Sell	596	0.00
ES33 On 05/05/2016			Buy	596	0.00
I2033 Bond Future					
2033 On 05/05/2016			Sell	383	0.00
2033 On 05/05/2016			Buy	383	0.00
2033 On 04/08/2016			Sell	500	0.00
2033 On 04/08/2016			Buy	500	0.00
2033 On 04/08/2016			Sell	1,036	0.00
2033 On 04/08/2016			Buy	1,036	0.00
I2038 Bond Future					
2038 On 04/08/2016			Sell	779	0.00
2038 On 04/08/2016			Buy	779	0.00

2038 On 05/05/2016	Bond Future			Sell	5,947	0.00
2038 On 05/05/2016	Bond Future			Buy	5,947	0.00

I2046 Bond Future

2046 On 04/08/2016	Bond Future			Sell	374	0.00
2046 On 04/08/2016	Bond Future			Buy	374	0.00
2046 On 04/08/2016	Bond Future			Buy	1,000	0.00
2046 On 04/08/2016	Bond Future			Sell	1,000	0.00
2046 On 04/08/2016	Bond Future			Sell	2,000	0.00
2046 On 04/08/2016	Bond Future			Buy	2,000	0.00
2046 On 05/05/2016	Bond Future			Sell	5,119	0.00
2046 On 05/05/2016	Bond Future			Buy	5,119	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future			Sell	680	0.00
2050 On 04/08/2016	Bond Future			Buy	680	0.00
2050 On 04/08/2016	Bond Future			Sell	1,050	0.00
2050 On 04/08/2016	Bond Future			Buy	1,050	0.00
2050 On 04/08/2016	Bond Future			Sell	1,820	0.00
2050 On 04/08/2016	Bond Future			Buy	1,820	0.00
2050 On 05/05/2016	Bond Future			Sell	6,616	0.00
2050 On 05/05/2016	Bond Future			Buy	6,616	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	8.75	Put	Buy	72	0.00
R186 On 05/05/2016	Bond Future	8.75	Put	Sell	72	0.00
R186 On 05/05/2016	Bond Future	8.85	Put	Buy	261	0.00
R186 On 05/05/2016	Bond Future	8.85	Put	Sell	261	0.00
R186 On 05/05/2016	Bond Future			Sell	1,647	0.00
R186 On 05/05/2016	Bond Future			Buy	1,647	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future			Buy	1,500	0.00
R202 On 05/05/2016	Bond Future			Sell	1,500	0.00
R202 On 05/05/2016	Bond Future			Sell	8,966	0.00
R202 On 05/05/2016	Bond Future			Buy	8,966	0.00

R207 Bond Future

R207 On 05/05/2016	Bond Future			Buy	1,600	0.00
R207 On 05/05/2016	Bond Future			Sell	1,600	0.00
R207 On 05/05/2016	Bond Future			Buy	1,700	0.00
R207 On 05/05/2016	Bond Future			Sell	1,700	0.00
R207 On 05/05/2016	Bond Future			Buy	3,300	0.00
R207 On 05/05/2016	Bond Future			Sell	3,300	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**46,946****0.00**