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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/05/2016

TO DATE : 09/05/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 Bond Future					
ES33 On 04/08/2016	Bond Future		Sell	1	0.00
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		Buy	1	0.00
ES33 On 04/08/2016	Bond Future		Sell	2	0.00
ES33 On 04/08/2016	Bond Future		Buy	2	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	1	0.00
GOVI On 04/08/2016	GOVI		Buy	1	0.00

I2038 Bond Future

2038 On 04/08/2016	Bond Future	Sell	4	0.00
2038 On 04/08/2016	Bond Future	Buy	4	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	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	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	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	Sell	7	0.00
R186 On 04/08/2016	Bond Future	Buy	7	0.00
R186 On 04/08/2016	Bond Future	Sell	11	0.00
R186 On 04/08/2016	Bond Future	Buy	11	0.00
R186 On 04/08/2016	Bond Future	Sell	28	0.00
R186 On 04/08/2016	Bond Future	Buy	28	0.00
R186 On 04/08/2016	Bond Future	Sell	32	0.00
R186 On 04/08/2016	Bond Future	Buy	32	0.00
R186 On 04/08/2016	Bond Future	Buy	75	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	75	0.00
R186 On 04/08/2016	Bond Future	Buy	75	0.00
R186 On 04/08/2016	Bond Future	Sell	75	0.00

Grand Total for Daily Detailed Turnover:**324 0.00**