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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/05/2016

TO DATE : 12/05/2016

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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	5	0.00
AL37 On 04/08/2016	Index Future		Sell	5	0.00

#### All Bond Term Splits 7-12 Years

AL7T On 04/08/2016	Index Future	Sell	1	0.00
AL7T On 04/08/2016	Index Future	Buy	1	0.00

**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	8	0.00
ES33 On 04/08/2016	Bond Future	Buy	8	0.00
ES33 On 04/08/2016	Bond Future	Sell	9	0.00
ES33 On 04/08/2016	Bond Future	Buy	9	0.00

**Govi Total Return Index**

GOVI On 04/08/2016	GOVI	Sell	6	0.00
GOVI On 04/08/2016	GOVI	Buy	6	0.00
GOVI On 04/08/2016	GOVI	Sell	6	0.00
GOVI On 04/08/2016	GOVI	Buy	6	0.00
GOVI On 04/08/2016	GOVI	Buy	6	0.00
GOVI On 04/08/2016	GOVI	Sell	6	0.00

**I2033 Bond Future**

2033 On 04/08/2016	Bond Future	Sell	2	0.00
2033 On 04/08/2016	Bond Future	Buy	2	0.00
2033 On 04/08/2016	Bond Future	Sell	7	0.00
2033 On 04/08/2016	Bond Future	Buy	7	0.00
2033 On 04/08/2016	Bond Future	Sell	9	0.00
2033 On 04/08/2016	Bond Future	Buy	9	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
2038 On 04/08/2016	Bond Future	Sell	9	0.00
2038 On 04/08/2016	Bond Future	Buy	9	0.00
2038 On 04/08/2016	Bond Future	Sell	33	0.00
2038 On 04/08/2016	Bond Future	Buy	33	0.00
2038 On 04/08/2016	Bond Future	Buy	46	0.00
2038 On 04/08/2016	Bond Future	Sell	46	0.00

**I2046 Bond Future**

2046 On 04/08/2016	Bond Future	Sell	1	0.00
2046 On 04/08/2016	Bond Future	Buy	1	0.00
2046 On 04/08/2016	Bond Future	Sell	1	0.00
2046 On 04/08/2016	Bond Future	Buy	1	0.00
2046 On 04/08/2016	Bond Future	Sell	3	0.00
2046 On 04/08/2016	Bond Future	Buy	3	0.00
2046 On 04/08/2016	Bond Future	Sell	14	0.00
2046 On 04/08/2016	Bond Future	Buy	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 04/08/2016	Bond Future		Sell	37	0.00
2046 On 04/08/2016	Bond Future		Buy	37	0.00
<b>I2050 Bond Future</b>					
2050 On 04/08/2016	Bond Future		Sell	2	0.00
2050 On 04/08/2016	Bond Future		Buy	2	0.00
2050 On 04/08/2016	Bond Future		Sell	6	0.00
2050 On 04/08/2016	Bond Future		Buy	6	0.00
2050 On 04/08/2016	Bond Future		Sell	11	0.00
2050 On 04/08/2016	Bond Future		Buy	11	0.00
2050 On 04/08/2016	Bond Future		Sell	29	0.00
2050 On 04/08/2016	Bond Future		Buy	29	0.00
2050 On 04/08/2016	Bond Future		Sell	40	0.00
2050 On 04/08/2016	Bond Future		Buy	40	0.00
<b>New Inflation Linked Index</b>					
IGOV On 04/08/2016	Index Future		Sell	2	0.00
IGOV On 04/08/2016	Index Future		Buy	2	0.00
<b>R186 Bond Future</b>					
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	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		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	2	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	27	0.00
R186 On 04/08/2016	Bond Future		Buy	27	0.00
R186 On 04/08/2016	Bond Future		Sell	31	0.00
R186 On 04/08/2016	Bond Future		Buy	31	0.00
<b>R197 Bond Future</b>					
R197 On 04/08/2016	Bond Future		Buy	1	0.00

R197 On 04/08/2016	Bond Future	Sell	1	0.00
R197 On 04/08/2016	Bond Future	Buy	1	0.00
R197 On 04/08/2016	Bond Future	Sell	1	0.00
R197 On 04/08/2016	Bond Future	Buy	1	0.00
R197 On 04/08/2016	Bond Future	Sell	1	0.00
R197 On 04/08/2016	Bond Future	Buy	1	0.00
R197 On 04/08/2016	Bond Future	Sell	1	0.00
R197 On 04/08/2016	Bond Future	Buy	7	0.00
R197 On 04/08/2016	Bond Future	Sell	7	0.00

**R202 Bond Future**

R202 On 04/08/2016	Bond Future	Sell	1	0.00
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	1	0.00
R202 On 04/08/2016	Bond Future	Sell	2	0.00
R202 On 04/08/2016	Bond Future	Buy	2	0.00
R202 On 04/08/2016	Bond Future	Sell	8	0.00
R202 On 04/08/2016	Bond Future	Buy	8	0.00
R202 On 04/08/2016	Bond Future	Sell	19	0.00
R202 On 04/08/2016	Bond Future	Buy	19	0.00
R202 On 04/08/2016	Bond Future	Sell	19	0.00
R202 On 04/08/2016	Bond Future	Buy	19	0.00
R202 On 04/08/2016	Bond Future	Sell	55	0.00
R202 On 04/08/2016	Bond Future	Buy	55	0.00
R202 On 04/08/2016	Bond Future	Sell	95	0.00
R202 On 04/08/2016	Bond Future	Buy	95	0.00

**R2037 Bond Future**

2037 On 04/08/2016	Bond Future	Buy	30,000	0.00
2037 On 04/08/2016	Bond Future	Sell	30,000	0.00
2037 On 04/08/2016	Bond Future	Sell	30,000	0.00
2037 On 04/08/2016	Bond Future	Buy	30,000	0.00
2037 On 04/08/2016	Bond Future	Buy	30,000	0.00
2037 On 04/08/2016	Bond Future	Sell	30,000	0.00

**R2048 Bond Future**

R248 On 04/08/2016	Bond Future	Sell	2	0.00
R248 On 04/08/2016	Bond Future	Buy	2	0.00
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	5	0.00
R248 On 04/08/2016	Bond Future	Buy	5	0.00
R248 On 04/08/2016	Bond Future	Sell	5	0.00
R248 On 04/08/2016	Bond Future	Buy	5	0.00
R248 On 04/08/2016	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/08/2016			Buy	7	0.00
R248 On 04/08/2016			Sell	16	0.00
R248 On 04/08/2016			Buy	16	0.00
R248 On 04/08/2016			Buy	39	0.00
R248 On 04/08/2016			Sell	39	0.00
R248 On 04/08/2016			Buy	30,000	0.00
R248 On 04/08/2016			Sell	30,000	0.00
R248 On 04/08/2016			Buy	30,000	0.00
R248 On 04/08/2016			Sell	30,000	0.00
R248 On 04/08/2016			Sell	30,000	0.00
R248 On 04/08/2016			Buy	30,000	0.00

#### R208 Bond Futures

R208 On 04/08/2016			Sell	4	0.00
R208 On 04/08/2016			Buy	4	0.00
R208 On 04/08/2016			Sell	38	0.00
R208 On 04/08/2016			Buy	38	0.00
R208 On 04/08/2016			Sell	41	0.00
R208 On 04/08/2016			Buy	41	0.00
R208 On 04/08/2016			Sell	50	0.00
R208 On 04/08/2016			Buy	50	0.00
R208 On 04/08/2016			Sell	50	0.00
R208 On 04/08/2016			Buy	50	0.00
R208 On 04/08/2016			Sell	50	0.00
R208 On 04/08/2016			Buy	50	0.00
R208 On 04/08/2016			Buy	233	0.00
R208 On 04/08/2016			Sell	233	0.00

#### R209 Bond Future

R209 On 04/08/2016			Sell	1	0.00
R209 On 04/08/2016			Buy	1	0.00
R209 On 04/08/2016			Sell	1	0.00
R209 On 04/08/2016			Buy	1	0.00
R209 On 04/08/2016			Sell	2	0.00
R209 On 04/08/2016			Buy	2	0.00
R209 On 04/08/2016			Sell	3	0.00
R209 On 04/08/2016			Buy	3	0.00
R209 On 04/08/2016			Sell	3	0.00
R209 On 04/08/2016			Buy	3	0.00
R209 On 04/08/2016			Sell	5	0.00
R209 On 04/08/2016			Buy	5	0.00

R209 On 04/08/2016	Bond Future	Buy	15	0.00
R209 On 04/08/2016	Bond Future	Sell	15	0.00
<b>R211 Bond Future</b>				
R211 On 04/08/2016	Bond Future	Sell	2	0.00
R211 On 04/08/2016	Bond Future	Buy	2	0.00
<b>R212 Bond Future</b>				
R212 On 04/08/2016	Bond Future	Sell	12	0.00
R212 On 04/08/2016	Bond Future	Buy	12	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>181,169</b>	<b>0.00</b>