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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/02/2016

TO DATE : 16/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 05/05/2016	Index Future		Buy	1	0.00
ALBI On 05/05/2016	Index Future		Sell	1	0.00
ALBI On 05/05/2016	Index Future		Buy	4	0.00
ALBI On 05/05/2016	Index Future		Sell	4	0.00
ALBI On 05/05/2016	Index Future		Buy	5	0.00
ALBI On 05/05/2016	Index Future		Sell	5	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Sell	2	0.00
R186 On 05/05/2016	Bond Future		Buy	2	0.00
R186 On 05/05/2016	Bond Future		Sell	17	0.00
R186 On 05/05/2016	Bond Future		Buy	17	0.00
R186 On 05/05/2016	Bond Future		Sell	20	0.00
R186 On 05/05/2016	Bond Future		Buy	20	0.00

R186 On 05/05/2016	Bond Future	Sell	21	0.00
R186 On 05/05/2016	Bond Future	Buy	21	0.00
R186 On 05/05/2016	Bond Future	Sell	42	0.00
R186 On 05/05/2016	Bond Future	Buy	42	0.00
R186 On 05/05/2016	Bond Future	Sell	48	0.00
R186 On 05/05/2016	Bond Future	Buy	48	0.00
R186 On 05/05/2016	Bond Future	Sell	74	0.00
R186 On 05/05/2016	Bond Future	Buy	74	0.00
R186 On 05/05/2016	Bond Future	Buy	87	0.00
R186 On 05/05/2016	Bond Future	Sell	87	0.00
R186 On 05/05/2016	Bond Future	Sell	198	0.00
R186 On 05/05/2016	Bond Future	Buy	198	0.00
R186 On 05/05/2016	Bond Future	Sell	570	0.00
R186 On 05/05/2016	Bond Future	Buy	570	0.00
R186 On 05/05/2016	Bond Future	Buy	830	0.00
R186 On 05/05/2016	Bond Future	Sell	830	0.00
R186 On 05/05/2016	Bond Future	Buy	890	0.00
R186 On 05/05/2016	Bond Future	Sell	890	0.00
R186 On 05/05/2016	Bond Future	Sell	2,652	0.00
R186 On 05/05/2016	Bond Future	Buy	2,652	0.00
R186 On 05/05/2016	Bond Future	Buy	2,901	0.00
R186 On 05/05/2016	Bond Future	Sell	2,901	0.00

R2023 Bond Future

R023 On 05/05/2016	Bond Future	Buy	374	0.00
R023 On 05/05/2016	Bond Future	Sell	374	0.00
R023 On 05/05/2016	Bond Future	Sell	374	0.00
R023 On 05/05/2016	Bond Future	Buy	374	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future	Sell	2	0.00
R203 On 05/05/2016	Bond Future	Buy	2	0.00
R203 On 05/05/2016	Bond Future	Sell	3	0.00
R203 On 05/05/2016	Bond Future	Buy	3	0.00
R203 On 05/05/2016	Bond Future	Sell	3	0.00
R203 On 05/05/2016	Bond Future	Buy	3	0.00
R203 On 05/05/2016	Bond Future	Sell	6	0.00
R203 On 05/05/2016	Bond Future	Buy	6	0.00
R203 On 05/05/2016	Bond Future	Sell	6	0.00
R203 On 05/05/2016	Bond Future	Buy	6	0.00
R203 On 05/05/2016	Bond Future	Sell	12	0.00
R203 On 05/05/2016	Bond Future	Buy	12	0.00
R203 On 05/05/2016	Bond Future	Buy	32	0.00
R203 On 05/05/2016	Bond Future	Sell	32	0.00

R2030 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2016	Bond Future		Buy	500	0.00
2030 On 05/05/2016	Bond Future		Sell	500	0.00
R204 Bond Future					
R204 On 05/05/2016	Bond Future		Sell	250	0.00
R204 On 05/05/2016	Bond Future		Buy	250	0.00
R204 On 05/05/2016	Bond Future		Sell	250	0.00
R204 On 05/05/2016	Bond Future		Buy	250	0.00
R212 Bond Future					
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Buy	2	0.00
R212 On 05/05/2016	Bond Future		Sell	2	0.00
R212 On 05/05/2016	Bond Future		Sell	2	0.00
R212 On 05/05/2016	Bond Future		Buy	2	0.00
R212 On 05/05/2016	Bond Future		Sell	4	0.00
R212 On 05/05/2016	Bond Future		Buy	4	0.00
R212 On 05/05/2016	Bond Future		Buy	4	0.00
R212 On 05/05/2016	Bond Future		Sell	4	0.00
R212 On 05/05/2016	Bond Future		Sell	23	0.00
R212 On 05/05/2016	Bond Future		Buy	23	0.00
R212 On 05/05/2016	Bond Future		Buy	23	0.00
R212 On 05/05/2016	Bond Future		Sell	23	0.00
R212 On 05/05/2016	Bond Future		Sell	31	0.00
R212 On 05/05/2016	Bond Future		Buy	31	0.00
R212 On 05/05/2016	Bond Future		Buy	31	0.00
R212 On 05/05/2016	Bond Future		Sell	31	0.00
Grand Total for Daily Detailed Turnover:				10,298	0.00