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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/04/2016

TO DATE : 12/04/2016

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

ALBI On 04/08/2016	Index Future		Sell	4	0.00
ALBI On 04/08/2016	Index Future		Buy	4	0.00
ALBI On 04/08/2016	Index Future		Buy	4	0.00
ALBI On 04/08/2016	Index Future		Sell	4	0.00

All Bond Term Splits 7-12 Years

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

AL7T On 04/08/2016	Index Future	Buy	1	0.00
AL7T On 04/08/2016	Index Future	Sell	1	0.00
AL7T On 04/08/2016	Index Future	Buy	4	0.00
AL7T On 04/08/2016	Index Future	Sell	4	0.00
I2050 Bond Future				
2050 On 04/08/2016	Bond Future	Buy	680	0.00
2050 On 04/08/2016	Bond Future	Sell	680	0.00
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	Buy	1,820	0.00
2050 On 04/08/2016	Bond Future	Sell	1,820	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
R186 Bond Future				
R186 On 04/08/2016	Bond Future	Sell	15	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 05/05/2016	Bond Future	Buy	20	0.00
R186 On 05/05/2016	Bond Future	Sell	20	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	28	0.00
R186 On 04/08/2016	Bond Future	Buy	28	0.00
R186 On 04/08/2016	Bond Future	Sell	33	0.00
R186 On 04/08/2016	Bond Future	Buy	33	0.00
R186 On 04/08/2016	Bond Future	Sell	41	0.00
R186 On 04/08/2016	Bond Future	Buy	41	0.00
R2048 Bond Future				
R248 On 05/05/2016	Bond Future	Sell	478	0.00
R248 On 05/05/2016	Bond Future	Buy	478	0.00
R248 On 05/05/2016	Bond Future	Sell	478	0.00
R248 On 05/05/2016	Bond Future	Buy	478	0.00
R207 Bond Future				
R207 On 05/05/2016	Bond Future	Buy	13	0.00
R207 On 05/05/2016	Bond Future	Sell	13	0.00
R207 On 05/05/2016	Bond Future	Buy	28	0.00
R207 On 05/05/2016	Bond Future	Sell	28	0.00
R207 On 05/05/2016	Bond Future	Buy	33	0.00
R207 On 05/05/2016	Bond Future	Sell	33	0.00
R207 On 05/05/2016	Bond Future	Buy	46	0.00
R207 On 05/05/2016	Bond Future	Sell	46	0.00
R207 On 05/05/2016	Bond Future	Buy	47	0.00
R207 On 05/05/2016	Bond Future	Sell	47	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 05/05/2016			Buy	64	0.00
R207 On 05/05/2016			Sell	64	0.00
R207 On 05/05/2016			Buy	83	0.00
R207 On 05/05/2016			Sell	83	0.00
R207 On 05/05/2016			Buy	126	0.00
R207 On 05/05/2016			Sell	126	0.00
R207 On 05/05/2016			Buy	471	0.00
R207 On 05/05/2016			Sell	471	0.00
R207 On 05/05/2016			Buy	1,294	0.00
R207 On 05/05/2016			Sell	1,294	0.00
R207 On 05/05/2016			Buy	1,891	0.00
R207 On 05/05/2016			Sell	1,891	0.00
R207 On 05/05/2016			Sell	4,096	0.00
R207 On 05/05/2016			Buy	4,096	0.00
R213 Bond Future					
R213 On 05/05/2016			Buy	68	0.00
R213 On 05/05/2016			Sell	68	0.00
R213 On 05/05/2016			Sell	68	0.00
R213 On 05/05/2016			Buy	68	0.00
Grand Total for Daily Detailed Turnover:				14,465	0.00