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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/04/2016

TO DATE : 15/04/2016

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

ALBI On 04/08/2016	Index Future		Sell	14	0.00
ALBI On 04/08/2016	Index Future		Buy	14	0.00
ALBI On 04/08/2016	Index Future		Buy	14	0.00
ALBI On 04/08/2016	Index Future		Sell	14	0.00

ES42 Bond Future

ES42 On 05/05/2016	Bond Future		Buy	180	0.00
ES42 On 05/05/2016	Bond Future		Sell	180	0.00
ES42 On 05/05/2016	Bond Future		Buy	180	0.00
ES42 On 05/05/2016	Bond Future		Sell	180	0.00
ES42 On 04/08/2016	Bond Future		Buy	180	0.00
ES42 On 04/08/2016	Bond Future		Sell	180	0.00
ES42 On 04/08/2016	Bond Future		Sell	180	0.00
ES42 On 04/08/2016	Bond Future		Buy	180	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future		Buy	200	0.00
2050 On 04/08/2016	Bond Future		Sell	200	0.00
2050 On 04/08/2016	Bond Future		Sell	205	0.00
2050 On 04/08/2016	Bond Future		Buy	205	0.00
2050 On 04/08/2016	Bond Future		Sell	430	0.00
2050 On 04/08/2016	Bond Future		Buy	430	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Buy	14	0.00
R186 On 05/05/2016	Bond Future		Sell	14	0.00
R186 On 04/08/2016	Bond Future		Buy	1,600	0.00
R186 On 04/08/2016	Bond Future		Sell	1,600	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	5,635	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	5,635	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future		Buy	13	0.00
R197 On 05/05/2016	Bond Future		Sell	13	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future		Buy	28	0.00
R202 On 05/05/2016	Bond Future		Sell	28	0.00
R202 On 05/05/2016	Bond Future		Sell	200	0.00
R202 On 05/05/2016	Bond Future		Buy	200	0.00
R202 On 05/05/2016	Bond Future		Buy	300	0.00
R202 On 05/05/2016	Bond Future		Sell	300	0.00

R2023 Bond Future

R023 On 05/05/2016	Bond Future		Buy	16	0.00
R023 On 05/05/2016	Bond Future		Sell	16	0.00

R204 Bond Future

R204 On 05/05/2016	Bond Future		Buy	12	0.00
R204 On 05/05/2016	Bond Future		Sell	12	0.00
R204 On 05/05/2016	Bond Future		Buy	7,500	0.00
R204 On 05/05/2016	Bond Future		Sell	7,500	0.00
R204 On 05/05/2016	Bond Future		Sell	7,500	0.00
R204 On 05/05/2016	Bond Future		Buy	7,500	0.00

R207 Bond Future

R207 On 05/05/2016	Bond Future		Buy	3	0.00
R207 On 05/05/2016	Bond Future		Sell	3	0.00
R207 On 05/05/2016	Bond Future		Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 05/05/2016	Bond Future		Sell	6	0.00
R207 On 05/05/2016	Bond Future		Buy	7	0.00
R207 On 05/05/2016	Bond Future		Sell	7	0.00
R207 On 05/05/2016	Bond Future		Buy	9	0.00
R207 On 05/05/2016	Bond Future		Sell	9	0.00
R207 On 05/05/2016	Bond Future		Buy	9	0.00
R207 On 05/05/2016	Bond Future		Sell	9	0.00
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	16	0.00
R207 On 05/05/2016	Bond Future		Sell	16	0.00
R207 On 05/05/2016	Bond Future		Buy	22	0.00
R207 On 05/05/2016	Bond Future		Sell	22	0.00
R207 On 05/05/2016	Bond Future		Buy	25	0.00
R207 On 05/05/2016	Bond Future		Sell	25	0.00
R207 On 05/05/2016	Bond Future		Buy	94	0.00
R207 On 05/05/2016	Bond Future		Sell	94	0.00
R207 On 05/05/2016	Bond Future		Buy	259	0.00
R207 On 05/05/2016	Bond Future		Sell	259	0.00
R207 On 05/05/2016	Bond Future		Buy	379	0.00
R207 On 05/05/2016	Bond Future		Sell	379	0.00
R207 On 05/05/2016	Bond Future		Buy	820	0.00
R207 On 05/05/2016	Bond Future		Sell	820	0.00
R207 On 05/05/2016	Bond Future		Sell	7,500	0.00
R207 On 05/05/2016	Bond Future		Buy	7,500	0.00
R207 On 05/05/2016	Bond Future		Sell	7,500	0.00
R207 On 05/05/2016	Bond Future		Buy	7,500	0.00
R209 Bond Future					
R209 On 05/05/2016	Bond Future		Buy	5	0.00
R209 On 05/05/2016	Bond Future		Sell	5	0.00
Grand Total for Daily Detailed Turnover:				41,068	0.00