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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/05/2016

TO DATE : 04/05/2016

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	1	0.00
ALBI On 05/05/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 05/05/2016	Index Future		Buy	2	0.00
ALBI On 05/05/2016	Index Future		Sell	2	0.00
ALBI On 04/08/2016	Index Future		Buy	2	0.00
ALBI On 04/08/2016	Index Future		Sell	2	0.00

ES33 Bond Future

ES33 On 04/08/2016	Bond Future	Sell	7	0.00
ES33 On 04/08/2016	Bond Future	Buy	7	0.00
ES33 On 04/08/2016	Bond Future	Sell	11	0.00
ES33 On 04/08/2016	Bond Future	Buy	11	0.00
ES33 On 04/08/2016	Bond Future	Sell	18	0.00
ES33 On 04/08/2016	Bond Future	Buy	18	0.00

I2033 Bond Future

2033 On 04/08/2016	Bond Future	Sell	85	0.00
2033 On 04/08/2016	Bond Future	Buy	85	0.00
2033 On 04/08/2016	Bond Future	Sell	257	0.00
2033 On 04/08/2016	Bond Future	Buy	257	0.00
2033 On 04/08/2016	Bond Future	Sell	342	0.00
2033 On 04/08/2016	Bond Future	Buy	342	0.00

I2038 Bond Future

2038 On 04/08/2016	Bond Future	Buy	55	0.00
2038 On 04/08/2016	Bond Future	Sell	55	0.00
2038 On 04/08/2016	Bond Future	Buy	130	0.00
2038 On 04/08/2016	Bond Future	Sell	130	0.00
2038 On 04/08/2016	Bond Future	Buy	185	0.00
2038 On 04/08/2016	Bond Future	Sell	185	0.00

I2046 Bond Future

2046 On 04/08/2016	Bond Future	Sell	19	0.00
2046 On 04/08/2016	Bond Future	Buy	19	0.00
2046 On 04/08/2016	Bond Future	Sell	81	0.00
2046 On 04/08/2016	Bond Future	Buy	81	0.00
2046 On 04/08/2016	Bond Future	Sell	100	0.00
2046 On 04/08/2016	Bond Future	Buy	100	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future	Sell	60	0.00
2050 On 04/08/2016	Bond Future	Buy	60	0.00
2050 On 04/08/2016	Bond Future	Sell	209	0.00
2050 On 04/08/2016	Bond Future	Buy	209	0.00
2050 On 04/08/2016	Bond Future	Sell	269	0.00
2050 On 04/08/2016	Bond Future	Buy	269	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	Buy	2	0.00
R186 On 05/05/2016	Bond Future	Sell	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	9	0.00
R186 On 04/08/2016	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		Sell	18	0.00
R186 On 05/05/2016	Bond Future		Buy	18	0.00
R186 On 04/08/2016	Bond Future		Sell	18	0.00
R186 On 04/08/2016	Bond Future		Buy	18	0.00
R186 On 04/08/2016	Bond Future		Sell	22	0.00
R186 On 04/08/2016	Bond Future		Buy	22	0.00
R186 On 05/05/2016	Bond Future		Buy	24	0.00
R186 On 05/05/2016	Bond Future		Sell	24	0.00
R186 On 04/08/2016	Bond Future		Sell	24	0.00
R186 On 04/08/2016	Bond Future		Buy	24	0.00
R186 On 05/05/2016	Bond Future		Buy	28	0.00
R186 On 05/05/2016	Bond Future		Sell	28	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 05/05/2016	Bond Future		Buy	32	0.00
R186 On 05/05/2016	Bond Future		Sell	32	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 05/05/2016	Bond Future		Buy	39	0.00
R186 On 05/05/2016	Bond Future		Sell	39	0.00
R186 On 04/08/2016	Bond Future		Sell	39	0.00
R186 On 04/08/2016	Bond Future		Buy	39	0.00
R186 On 05/05/2016	Bond Future		Buy	43	0.00
R186 On 05/05/2016	Bond Future		Sell	43	0.00
R186 On 04/08/2016	Bond Future		Sell	43	0.00
R186 On 04/08/2016	Bond Future		Buy	43	0.00
R186 On 04/08/2016	Bond Future		Sell	46	0.00
R186 On 04/08/2016	Bond Future		Buy	46	0.00
R186 On 05/05/2016	Bond Future		Sell	50	0.00
R186 On 05/05/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 05/05/2016	Bond Future		Buy	52	0.00
R186 On 05/05/2016	Bond Future		Sell	52	0.00
R186 On 04/08/2016	Bond Future		Sell	52	0.00
R186 On 04/08/2016	Bond Future		Buy	52	0.00
R186 On 05/05/2016	Bond Future		Buy	54	0.00
R186 On 05/05/2016	Bond Future		Sell	54	0.00
R186 On 04/08/2016	Bond Future		Sell	54	0.00
R186 On 04/08/2016	Bond Future		Buy	54	0.00

R186 On 05/05/2016	Bond Future	Buy	97	0.00
R186 On 05/05/2016	Bond Future	Sell	97	0.00
R186 On 04/08/2016	Bond Future	Sell	97	0.00
R186 On 04/08/2016	Bond Future	Buy	97	0.00
R186 On 05/05/2016	Bond Future	Buy	106	0.00
R186 On 05/05/2016	Bond Future	Sell	106	0.00
R186 On 04/08/2016	Bond Future	Sell	106	0.00
R186 On 04/08/2016	Bond Future	Buy	106	0.00
R186 On 05/05/2016	Bond Future	Buy	111	0.00
R186 On 05/05/2016	Bond Future	Sell	111	0.00
R186 On 04/08/2016	Bond Future	Sell	111	0.00
R186 On 04/08/2016	Bond Future	Buy	111	0.00
R186 On 05/05/2016	Bond Future	Buy	136	0.00
R186 On 05/05/2016	Bond Future	Sell	136	0.00
R186 On 04/08/2016	Bond Future	Sell	136	0.00
R186 On 04/08/2016	Bond Future	Buy	136	0.00
R186 On 05/05/2016	Bond Future	Buy	160	0.00
R186 On 05/05/2016	Bond Future	Sell	160	0.00
R186 On 04/08/2016	Bond Future	Sell	160	0.00
R186 On 04/08/2016	Bond Future	Buy	160	0.00
R186 On 04/08/2016	Bond Future	Sell	173	0.00
R186 On 04/08/2016	Bond Future	Buy	173	0.00
R186 On 05/05/2016	Bond Future	Buy	173	0.00
R186 On 05/05/2016	Bond Future	Sell	173	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	364	0.00
R186 On 04/08/2016	Bond Future	Buy	364	0.00
R186 On 05/05/2016	Bond Future	Buy	364	0.00
R186 On 05/05/2016	Bond Future	Sell	364	0.00
R186 On 05/05/2016	Bond Future	Buy	982	0.00
R186 On 05/05/2016	Bond Future	Sell	982	0.00
R186 On 04/08/2016	Bond Future	Sell	982	0.00
R186 On 04/08/2016	Bond Future	Buy	982	0.00
R186 On 05/05/2016	Bond Future	Buy	1,146	0.00
R186 On 05/05/2016	Bond Future	Sell	1,146	0.00
R186 On 04/08/2016	Bond Future	Sell	1,146	0.00
R186 On 04/08/2016	Bond Future	Buy	1,146	0.00
R186 On 05/05/2016	Bond Future	Sell	3,567	0.00
R186 On 05/05/2016	Bond Future	Buy	3,567	0.00
R186 On 04/08/2016	Bond Future	Buy	3,567	0.00
R186 On 04/08/2016	Bond Future	Sell	3,567	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 Bond Future					
R197 On 04/08/2016	Bond Future		Buy	15	0.00
R197 On 04/08/2016	Bond Future		Sell	15	0.00
R197 On 04/08/2016	Bond Future		Buy	30	0.00
R197 On 04/08/2016	Bond Future		Sell	30	0.00
R202 Bond Future					
R202 On 04/08/2016	Bond Future		Buy	67	0.00
R202 On 04/08/2016	Bond Future		Sell	67	0.00
R202 On 04/08/2016	Bond Future		Buy	157	0.00
R202 On 04/08/2016	Bond Future		Sell	157	0.00
R202 On 04/08/2016	Bond Future		Buy	224	0.00
R202 On 04/08/2016	Bond Future		Sell	224	0.00
R204 Bond Future					
R204 On 04/08/2016	Bond Future		Sell	6	0.00
R204 On 04/08/2016	Bond Future		Buy	6	0.00
R2048 Bond Future					
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	10	0.00
R248 On 04/08/2016	Bond Future		Buy	10	0.00
R248 On 04/08/2016	Bond Future		Sell	14	0.00
R248 On 04/08/2016	Bond Future		Buy	14	0.00
R248 On 04/08/2016	Bond Future		Sell	14	0.00
R248 On 04/08/2016	Bond Future		Buy	14	0.00
R248 On 04/08/2016	Bond Future		Sell	22	0.00
R248 On 04/08/2016	Bond Future		Buy	22	0.00
R248 On 04/08/2016	Bond Future		Buy	23	0.00
R248 On 04/08/2016	Bond Future		Sell	23	0.00
R248 On 04/08/2016	Bond Future		Sell	142	0.00
R248 On 04/08/2016	Bond Future		Buy	142	0.00
R248 On 04/08/2016	Bond Future		Buy	230	0.00
R248 On 04/08/2016	Bond Future		Sell	230	0.00
R207 Bond Future					
R207 On 04/08/2016	Bond Future		Sell	50	0.00
R207 On 04/08/2016	Bond Future		Buy	50	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Buy	1	0.00
R209 On 04/08/2016	Bond Future	Sell	1	0.00
R209 On 04/08/2016	Bond Future	Buy	1	0.00
R209 On 04/08/2016	Bond Future	Sell	1	0.00
R209 On 04/08/2016	Bond Future	Buy	2	0.00
R209 On 04/08/2016	Bond Future	Sell	2	0.00
R209 On 04/08/2016	Bond Future	Buy	3	0.00
R209 On 04/08/2016	Bond Future	Sell	3	0.00
R209 On 04/08/2016	Bond Future	Buy	6	0.00
R209 On 04/08/2016	Bond Future	Sell	6	0.00
R209 On 05/05/2016	Bond Future	Buy	9	0.00
R209 On 05/05/2016	Bond Future	Sell	9	0.00
R209 On 04/08/2016	Bond Future	Sell	12	0.00
R209 On 04/08/2016	Bond Future	Buy	12	0.00
R209 On 04/08/2016	Bond Future	Buy	24	0.00
R209 On 04/08/2016	Bond Future	Sell	24	0.00
R209 On 04/08/2016	Bond Future	Buy	24	0.00
R209 On 04/08/2016	Bond Future	Sell	24	0.00
R209 On 04/08/2016	Bond Future	Buy	26	0.00
R209 On 04/08/2016	Bond Future	Sell	26	0.00
R209 On 04/08/2016	Bond Future	Buy	62	0.00
R209 On 04/08/2016	Bond Future	Sell	62	0.00
R209 On 04/08/2016	Bond Future	Buy	130	0.00
R209 On 04/08/2016	Bond Future	Sell	130	0.00
R209 On 04/08/2016	Bond Future	Buy	272	0.00
R209 On 04/08/2016	Bond Future	Sell	272	0.00

Grand Total for Daily Detailed Turnover:**18,627****0.00**