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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/06/2016

TO DATE : 08/06/2016

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

ALBI On 04/08/2016	Index Future		Sell	6	0.00
ALBI On 04/08/2016	Index Future		Buy	6	0.00
ALBI On 04/08/2016	Index Future		Sell	6	0.00
ALBI On 04/08/2016	Index Future		Buy	6	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future		Sell	16	0.00
R186 On 04/08/2016	Bond Future		Buy	16	0.00
R186 On 04/08/2016	Bond Future		Sell	31	0.00
R186 On 04/08/2016	Bond Future		Buy	31	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Sell	81	0.00
R186 On 04/08/2016	Bond Future		Buy	81	0.00

R186 On 04/08/2016	Bond Future		Sell	110	0.00	
R186 On 04/08/2016	Bond Future		Buy	110	0.00	
R186 On 04/08/2016	Bond Future		Sell	121	0.00	
R186 On 04/08/2016	Bond Future		Buy	121	0.00	
R186 On 04/08/2016	Bond Future		Sell	170	0.00	
R186 On 04/08/2016	Bond Future		Buy	170	0.00	
R186 On 04/08/2016	Bond Future		Sell	209	0.00	
R186 On 04/08/2016	Bond Future		Buy	209	0.00	
R186 On 04/08/2016	Bond Future		Sell	212	0.00	
R186 On 04/08/2016	Bond Future		Buy	212	0.00	
R186 On 04/08/2016	Bond Future	8.90	Call	Sell	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call	Buy	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call	Buy	500	0.00
R186 On 04/08/2016	Bond Future	8.90	Call	Sell	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call	Buy	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call	Sell	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call	Buy	500	0.00
R186 On 04/08/2016	Bond Future	9.30	Call	Sell	500	0.00
R186 On 04/08/2016	Bond Future		Sell	1,000	0.00	
R186 On 04/08/2016	Bond Future		Buy	1,000	0.00	
R186 On 04/08/2016	Bond Future		Sell	1,000	0.00	
R186 On 04/08/2016	Bond Future		Buy	1,000	0.00	

R204 Bond Future

R204 On 04/08/2016	Bond Future		Sell	4,510	0.00
R204 On 04/08/2016	Bond Future		Buy	4,510	0.00
R204 On 04/08/2016	Bond Future		Sell	4,510	0.00
R204 On 04/08/2016	Bond Future		Buy	4,510	0.00

R2040 Bond Future

2040 On 04/08/2016	Bond Future		Buy	90	0.00
2040 On 04/08/2016	Bond Future		Sell	90	0.00
2040 On 04/08/2016	Bond Future		Buy	90	0.00
2040 On 04/08/2016	Bond Future		Sell	90	0.00

R2048 Bond Future

R248 On 04/08/2016	Bond Future		Sell	478	0.00
R248 On 04/08/2016	Bond Future		Buy	478	0.00
R248 On 04/08/2016	Bond Future		Buy	478	0.00
R248 On 04/08/2016	Bond Future		Sell	478	0.00

R207 Bond Future

R207 On 04/08/2016	Bond Future		Sell	5	0.00
R207 On 04/08/2016	Bond Future		Buy	5	0.00
R207 On 04/08/2016	Bond Future		Sell	5	0.00
R207 On 04/08/2016	Bond Future		Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 04/08/2016	Bond Future		Buy	10	0.00
R209 On 04/08/2016	Bond Future		Sell	10	0.00
Grand Total for Daily Detailed Turnover:				15,188	0.00