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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/01/2016

TO DATE : 04/01/2016

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

ALBI On 04/02/2016	Index Future		Sell	1	0.00
ALBI On 04/02/2016	Index Future		Buy	1	0.00
ALBI On 04/02/2016	Index Future		Sell	3	0.00
ALBI On 04/02/2016	Index Future		Buy	3	0.00
ALBI On 04/02/2016	Index Future		Sell	4	0.00
ALBI On 04/02/2016	Index Future		Buy	4	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Sell	3	0.00
R186 On 04/02/2016	Bond Future		Buy	3	0.00
R186 On 04/02/2016	Bond Future		Sell	4	0.00
R186 On 04/02/2016	Bond Future		Buy	4	0.00
R186 On 04/02/2016	Bond Future		Sell	4	0.00
R186 On 04/02/2016	Bond Future		Buy	4	0.00

