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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/05/2016

TO DATE : 30/05/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Term Splits 7-12 Years					
AL7T On 04/08/2016	Index Future		Sell	1	0.00
AL7T On 04/08/2016	Index Future		Buy	1	0.00
Govi Total Return Index					
GOVI On 04/08/2016	GOVI		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Buy	1	0.00
GOVI On 04/08/2016	GOVI		Sell	1	0.00
GOVI On 04/08/2016	GOVI		Buy	1	0.00
R186 Bond Future					
R186 On 04/08/2016	Bond Future		Buy	19	0.00
R186 On 04/08/2016	Bond Future		Sell	19	0.00

R186 On 04/08/2016	Bond Future	9.35	Call	Sell	500	0.00
R186 On 04/08/2016	Bond Future	9.35	Call	Buy	500	0.00
R186 On 04/08/2016	Bond Future	9.35	Call	Sell	500	0.00
R186 On 04/08/2016	Bond Future	9.35	Call	Buy	500	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Sell	500	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Buy	500	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Buy	500	0.00
R186 On 04/08/2016	Bond Future	10.00	Put	Sell	500	0.00
R186 On 04/08/2016	Bond Future	8.85	Call	Sell	750	0.00
R186 On 04/08/2016	Bond Future	8.85	Call	Buy	750	0.00
R186 On 04/08/2016	Bond Future	8.85	Call	Buy	750	0.00
R186 On 04/08/2016	Bond Future	8.85	Call	Sell	750	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future			Sell	137	0.00
R202 On 04/08/2016	Bond Future			Buy	137	0.00
R202 On 04/08/2016	Bond Future			Sell	137	0.00
R202 On 04/08/2016	Bond Future			Buy	137	0.00
R202 On 04/08/2016	Bond Future			Sell	137	0.00
R202 On 04/08/2016	Bond Future			Buy	137	0.00
R202 On 04/08/2016	Bond Future			Buy	137	0.00
R202 On 04/08/2016	Bond Future			Sell	137	0.00

R2037 Bond Future

2037 On 04/08/2016	Bond Future			Sell	10	0.00
2037 On 04/08/2016	Bond Future			Buy	10	0.00

R204 Bond Future

R204 On 04/08/2016	Bond Future			Sell	8	0.00
R204 On 04/08/2016	Bond Future			Buy	8	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future			Sell	8	0.00
R209 On 04/08/2016	Bond Future			Buy	8	0.00
R209 On 04/08/2016	Bond Future			Sell	23	0.00
R209 On 04/08/2016	Bond Future			Buy	23	0.00

Grand Total for Daily Detailed Turnover:

4,120 0.00