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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/06/2016 **TO DATE : 14/06/2016**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Term Splits 7-12 Years						
AL7T On 04/08/2016	Index Future			Buy	2	0.00
AL7T On 04/08/2016	Index Future			Sell	2	0.00
R186 Bond Future						
R186 On 04/08/2016	Bond Future			Sell	12	0.00
R186 On 04/08/2016	Bond Future			Buy	12	0.00
R186 On 04/08/2016	Bond Future			Buy	20	0.00
R186 On 04/08/2016	Bond Future			Sell	20	0.00
R186 On 04/08/2016	Bond Future			Buy	60	0.00
R186 On 04/08/2016	Bond Future			Sell	60	0.00
R186 On 04/08/2016	Bond Future			Sell	60	0.00
R186 On 04/08/2016	Bond Future			Buy	60	0.00
R2044 Bond Future						

2044 On 04/08/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Buy	100	0.00
2044 On 04/08/2016	Bond Future	Sell	100	0.00
2044 On 04/08/2016	Bond Future	Buy	100	0.00
R2048 Bond Future				
R248 On 04/08/2016	Bond Future	Buy	150	0.00
R248 On 04/08/2016	Bond Future	Sell	150	0.00
R248 On 04/08/2016	Bond Future	Sell	150	0.00
R248 On 04/08/2016	Bond Future	Buy	150	0.00
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
R213 Bond Future				
R213 On 04/08/2016	Bond Future	Sell	100	0.00
R213 On 04/08/2016	Bond Future	Buy	100	0.00
R213 On 04/08/2016	Bond Future	Sell	100	0.00
R213 On 04/08/2016	Bond Future	Buy	100	0.00
Grand Total for Daily Detailed Turnover:			**864**	**0.00**