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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/07/2016

TO DATE : 18/07/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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
AL7T On 04/08/2016	Index Future		Sell	1	0.00
AL7T On 04/08/2016	Index Future		Buy	1	0.00
AL7T On 04/08/2016	Index Future		Sell	1	0.00
AL7T On 04/08/2016	Index Future		Buy	1	0.00
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		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
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		Buy	1	0.00

New Inflation Linked Index

IGOV On 04/08/2016	Index Future		Buy	1	0.00
IGOV On 04/08/2016	Index Future		Sell	1	0.00
IGOV On 04/08/2016	Index Future		Buy	3	0.00
IGOV On 04/08/2016	Index Future		Sell	3	0.00
IGOV On 04/08/2016	Index Future		Sell	11	0.00
IGOV On 04/08/2016	Index Future		Buy	11	0.00
IGOV On 04/08/2016	Index Future		Sell	15	0.00
IGOV On 04/08/2016	Index Future		Buy	15	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 04/08/2016	Bond Future		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.43	Call Sell	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put Buy	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put Sell	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put Sell	5	0.00
R186 On 02/02/2017	Bond Future	9.40	Put Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.90	Put Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.90	Put Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.90	Put Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.90	Put Buy	5	0.00
R186 On 04/08/2016	Bond Future		Buy	7	0.00
R186 On 04/08/2016	Bond Future		Sell	7	0.00
R186 On 02/02/2017	Bond Future	8.43	Call Buy	7	0.00
R186 On 02/02/2017	Bond Future	8.43	Call Sell	7	0.00
R186 On 02/02/2017	Bond Future	9.40	Put Sell	7	0.00
R186 On 02/02/2017	Bond Future	9.40	Put Buy	7	0.00
R186 On 02/02/2017	Bond Future	8.90	Put Sell	7	0.00
R186 On 02/02/2017	Bond Future	8.90	Put Buy	7	0.00
R186 On 04/08/2016	Bond Future		Buy	8	0.00
R186 On 04/08/2016	Bond Future		Sell	8	0.00
R186 On 04/08/2016	Bond Future		Buy	9	0.00
R186 On 04/08/2016	Bond Future		Sell	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	9	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	9	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	9	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	9	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	9	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	9	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	11	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	11	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	11	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	11	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	11	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	13	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	13	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	13	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	13	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	13	0.00
R186 On 03/11/2016	Bond Future			Sell	16	0.00
R186 On 03/11/2016	Bond Future			Buy	16	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	20	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	20	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	20	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	20	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	20	0.00
R186 On 04/08/2016	Bond Future			Buy	22	0.00
R186 On 04/08/2016	Bond Future			Sell	22	0.00
R186 On 04/08/2016	Bond Future			Buy	25	0.00
R186 On 04/08/2016	Bond Future			Sell	25	0.00
R186 On 03/11/2016	Bond Future			Buy	25	0.00
R186 On 03/11/2016	Bond Future			Sell	25	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	25	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	25	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	25	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	25	0.00

R186 On 02/02/2017	Bond Future	8.90	Put	Sell	25	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	25	0.00
R186 On 04/08/2016	Bond Future			Buy	28	0.00
R186 On 04/08/2016	Bond Future			Sell	28	0.00
R186 On 04/08/2016	Bond Future			Buy	29	0.00
R186 On 04/08/2016	Bond Future			Sell	29	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	33	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	33	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	33	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	33	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	33	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	33	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	41	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	41	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	41	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	41	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	41	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	41	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	44	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	44	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	44	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	44	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	44	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	44	0.00
R186 On 03/11/2016	Bond Future			Sell	50	0.00
R186 On 03/11/2016	Bond Future			Buy	50	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	52	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	52	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	52	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	52	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	52	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	52	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	70	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	70	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	70	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	70	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	70	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	70	0.00
R186 On 03/11/2016	Bond Future			Sell	99	0.00
R186 On 03/11/2016	Bond Future			Buy	99	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	125	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	125	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	125	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	125	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	125	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	130	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	130	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	130	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	130	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	130	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	130	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	147	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	147	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	147	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	147	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	147	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	147	0.00
R186 On 03/11/2016	Bond Future			Buy	167	0.00
R186 On 03/11/2016	Bond Future			Sell	167	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	750	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	750	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Buy	750	0.00
R186 On 02/02/2017	Bond Future	8.43	Call	Sell	750	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	750	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	750	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Sell	750	0.00
R186 On 02/02/2017	Bond Future	9.40	Put	Buy	750	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	750	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	750	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Sell	750	0.00
R186 On 02/02/2017	Bond Future	8.90	Put	Buy	750	0.00
R203 Bond Future						
R203 On 04/08/2016	Bond Future			Buy	249	0.00
R203 On 04/08/2016	Bond Future			Sell	249	0.00
R2035 Bond Future						
R035 On 04/08/2016	Bond Future			Sell	13	0.00
R035 On 04/08/2016	Bond Future			Buy	13	0.00
R2037 Bond Future						
2037 On 04/08/2016	Bond Future			Buy	285	0.00
2037 On 04/08/2016	Bond Future			Sell	285	0.00
R204 Bond Future						
R204 On 04/08/2016	Bond Future			Buy	44	0.00

R204 On 04/08/2016	Bond Future	Sell	44	0.00
R204 On 04/08/2016	Bond Future	Buy	65	0.00
R204 On 04/08/2016	Bond Future	Sell	65	0.00
R204 On 04/08/2016	Bond Future	Buy	100	0.00
R204 On 04/08/2016	Bond Future	Sell	100	0.00
R204 On 04/08/2016	Bond Future	Sell	155	0.00
R204 On 04/08/2016	Bond Future	Buy	155	0.00
R204 On 04/08/2016	Bond Future	Buy	374	0.00
R204 On 04/08/2016	Bond Future	Sell	374	0.00
R204 On 04/08/2016	Bond Future	Buy	399	0.00
R204 On 04/08/2016	Bond Future	Sell	399	0.00
R204 On 04/08/2016	Bond Future	Buy	507	0.00
R204 On 04/08/2016	Bond Future	Sell	507	0.00
R204 On 04/08/2016	Bond Future	Buy	1,489	0.00
R204 On 04/08/2016	Bond Future	Sell	1,489	0.00

R2048 Bond Future

R248 On 04/08/2016	Bond Future	Sell	49	0.00
R248 On 04/08/2016	Bond Future	Buy	49	0.00

R207 Bond Future

R207 On 04/08/2016	Bond Future	Buy	117	0.00
R207 On 04/08/2016	Bond Future	Sell	117	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future	Sell	248	0.00
R208 On 04/08/2016	Bond Future	Buy	248	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Sell	76	0.00
R209 On 04/08/2016	Bond Future	Buy	76	0.00

Grand Total for Daily Detailed Turnover: 11,455 0.00