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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/07/2016

TO DATE : 21/07/2016

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

R186 Bond Future

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	12	0.00
R186 On 04/08/2016	Bond Future		Sell	12	0.00
R186 On 04/08/2016	Bond Future		Buy	13	0.00
R186 On 04/08/2016	Bond Future		Sell	13	0.00
R186 On 04/08/2016	Bond Future		Buy	14	0.00
R186 On 04/08/2016	Bond Future		Sell	14	0.00
R186 On 04/08/2016	Bond Future		Buy	15	0.00
R186 On 04/08/2016	Bond Future		Sell	15	0.00

R186 On 04/08/2016	Bond Future	Buy	56	0.00
R186 On 04/08/2016	Bond Future	Sell	56	0.00
R186 On 04/08/2016	Bond Future	Buy	74	0.00
R186 On 04/08/2016	Bond Future	Sell	74	0.00
R186 On 04/08/2016	Bond Future	Buy	144	0.00
R186 On 04/08/2016	Bond Future	Sell	144	0.00
R186 On 04/08/2016	Bond Future	Buy	163	0.00
R186 On 04/08/2016	Bond Future	Sell	163	0.00
R186 On 04/08/2016	Bond Future	Buy	300	0.00
R186 On 04/08/2016	Bond Future	Sell	300	0.00
R186 On 04/08/2016	Bond Future	Buy	306	0.00
R186 On 04/08/2016	Bond Future	Sell	306	0.00
R186 On 04/08/2016	Bond Future	Buy	765	0.00
R186 On 04/08/2016	Bond Future	Sell	765	0.00

R203 Bond Future

R203 On 04/08/2016	Bond Future	Buy	4	0.00
R203 On 04/08/2016	Bond Future	Sell	4	0.00
R203 On 04/08/2016	Bond Future	Sell	4	0.00
R203 On 04/08/2016	Bond Future	Buy	4	0.00

R2030 Bond Future

2030 On 04/08/2016	Bond Future	Sell	154	0.00
2030 On 04/08/2016	Bond Future	Buy	154	0.00

R2037 Bond Future

2037 On 04/08/2016	Bond Future	Sell	2	0.00
2037 On 04/08/2016	Bond Future	Buy	2	0.00
2037 On 04/08/2016	Bond Future	Sell	6	0.00
2037 On 04/08/2016	Bond Future	Buy	6	0.00
2037 On 04/08/2016	Bond Future	Sell	29	0.00
2037 On 04/08/2016	Bond Future	Buy	29	0.00
2037 On 04/08/2016	Bond Future	Sell	37	0.00
2037 On 04/08/2016	Bond Future	Buy	37	0.00

R204 Bond Future

R204 On 04/08/2016	Bond Future	Sell	6	0.00
R204 On 04/08/2016	Bond Future	Buy	6	0.00
R204 On 04/08/2016	Bond Future	Sell	6	0.00
R204 On 04/08/2016	Bond Future	Buy	6	0.00

R2044 Bond Future

2044 On 04/08/2016	Bond Future	Buy	7	0.00
2044 On 04/08/2016	Bond Future	Sell	7	0.00
2044 On 04/08/2016	Bond Future	Sell	7	0.00
2044 On 04/08/2016	Bond Future	Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 04/08/2016	Bond Future		Sell	11	0.00
R248 On 04/08/2016	Bond Future		Buy	11	0.00
R248 On 04/08/2016	Bond Future		Sell	13	0.00
R248 On 04/08/2016	Bond Future		Buy	13	0.00
R248 On 04/08/2016	Bond Future		Sell	54	0.00
R248 On 04/08/2016	Bond Future		Buy	54	0.00
R248 On 04/08/2016	Bond Future		Sell	78	0.00
R248 On 04/08/2016	Bond Future		Buy	78	0.00
R248 On 04/08/2016	Bond Future		Buy	156	0.00
R248 On 04/08/2016	Bond Future		Sell	156	0.00
R209 Bond Future					
R209 On 04/08/2016	Bond Future		Sell	10	0.00
R209 On 04/08/2016	Bond Future		Buy	10	0.00
R209 On 04/08/2016	Bond Future		Sell	14	0.00
R209 On 04/08/2016	Bond Future		Buy	14	0.00
R209 On 04/08/2016	Bond Future		Sell	14	0.00
R209 On 04/08/2016	Bond Future		Buy	14	0.00
R209 On 04/08/2016	Bond Future		Buy	221	0.00
R209 On 04/08/2016	Bond Future		Sell	221	0.00
R209 On 04/08/2016	Bond Future		Sell	221	0.00
R209 On 04/08/2016	Bond Future		Buy	221	0.00
R210 Bond Future					
R210 On 04/08/2016	Bond Future		Buy	18	0.00
R210 On 04/08/2016	Bond Future		Sell	18	0.00
R211 Bond Future					
R211 On 04/08/2016	Bond Future		Sell	18	0.00
R211 On 04/08/2016	Bond Future		Buy	18	0.00
R213 Bond Future					
R213 On 04/08/2016	Bond Future		Sell	3	0.00
R213 On 04/08/2016	Bond Future		Buy	3	0.00
R213 On 04/08/2016	Bond Future		Sell	3	0.00
R213 On 04/08/2016	Bond Future		Buy	3	0.00
R213 On 04/08/2016	Bond Future		Sell	6	0.00
R213 On 04/08/2016	Bond Future		Buy	6	0.00
R213 On 04/08/2016	Bond Future		Sell	20	0.00

R213 On 04/08/2016	Bond Future	Buy	20	0.00
R213 On 04/08/2016	Bond Future	Sell	22	0.00
R213 On 04/08/2016	Bond Future	Buy	22	0.00
R213 On 04/08/2016	Bond Future	Sell	23	0.00
R213 On 04/08/2016	Bond Future	Buy	23	0.00
R213 On 04/08/2016	Bond Future	Sell	25	0.00
R213 On 04/08/2016	Bond Future	Buy	25	0.00
R213 On 04/08/2016	Bond Future	Sell	51	0.00
R213 On 04/08/2016	Bond Future	Buy	51	0.00
R213 On 04/08/2016	Bond Future	Sell	59	0.00
R213 On 04/08/2016	Bond Future	Buy	59	0.00
R213 On 04/08/2016	Bond Future	Buy	77	0.00
R213 On 04/08/2016	Bond Future	Sell	77	0.00
R213 On 04/08/2016	Bond Future	Sell	77	0.00
R213 On 04/08/2016	Bond Future	Buy	77	0.00
R213 On 04/08/2016	Bond Future	Sell	258	0.00
R213 On 04/08/2016	Bond Future	Buy	258	0.00
R213 On 04/08/2016	Bond Future	Sell	470	0.00
R213 On 04/08/2016	Bond Future	Buy	470	0.00

R214 Bond Future

R214 On 04/08/2016	Bond Future	Buy	13	0.00
R214 On 04/08/2016	Bond Future	Sell	13	0.00
R214 On 04/08/2016	Bond Future	Sell	13	0.00
R214 On 04/08/2016	Bond Future	Buy	13	0.00
R214 On 04/08/2016	Bond Future	Buy	14	0.00
R214 On 04/08/2016	Bond Future	Sell	14	0.00
R214 On 04/08/2016	Bond Future	Buy	14	0.00
R214 On 04/08/2016	Bond Future	Sell	14	0.00

Grand Total for Daily Detailed Turnover: **4,109** **0.00**