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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/06/2016

TO DATE : 10/06/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2046 Bond Future</b>					
2046 On 04/08/2016	Bond Future		Sell	23	0.00
2046 On 04/08/2016	Bond Future		Buy	23	0.00
2046 On 04/08/2016	Bond Future		Sell	194	0.00
2046 On 04/08/2016	Bond Future		Buy	194	0.00
2046 On 04/08/2016	Bond Future		Sell	217	0.00
2046 On 04/08/2016	Bond Future		Buy	217	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 15/06/2016	Jibar Tradeable Future		Buy	10	0.00
JBAF On 15/06/2016	Jibar Tradeable Future		Sell	10	0.00
JBAF On 15/06/2016	Jibar Tradeable Future		Sell	10	0.00
JBAF On 15/06/2016	Jibar Tradeable Future		Buy	10	0.00
<b>New Inflation Linked Index</b>					

IGOV On 03/11/2016	Index Future	Buy	1	0.00
IGOV On 03/11/2016	Index Future	Sell	1	0.00

**R186 Bond Future**

R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	30	0.00
R186 On 04/08/2016	Bond Future	Sell	30	0.00
R186 On 04/08/2016	Bond Future	Sell	92	0.00
R186 On 04/08/2016	Bond Future	Buy	92	0.00
R186 On 04/08/2016	Bond Future	Buy	92	0.00
R186 On 04/08/2016	Bond Future	Sell	92	0.00

**R202 Bond Future**

R202 On 04/08/2016	Bond Future	Buy	1	0.00
R202 On 04/08/2016	Bond Future	Sell	1	0.00
R202 On 04/08/2016	Bond Future	Buy	2	0.00
R202 On 04/08/2016	Bond Future	Sell	2	0.00
R202 On 04/08/2016	Bond Future	Buy	201	0.00
R202 On 04/08/2016	Bond Future	Sell	201	0.00

**R213 Bond Future**

R213 On 04/08/2016	Bond Future	Buy	11	0.00
R213 On 04/08/2016	Bond Future	Sell	11	0.00
R213 On 04/08/2016	Bond Future	Sell	13	0.00
R213 On 04/08/2016	Bond Future	Buy	13	0.00
R213 On 04/08/2016	Bond Future	Buy	23	0.00
R213 On 04/08/2016	Bond Future	Sell	23	0.00
R213 On 04/08/2016	Bond Future	Buy	74	0.00
R213 On 04/08/2016	Bond Future	Sell	74	0.00
R213 On 04/08/2016	Bond Future	Buy	82	0.00
R213 On 04/08/2016	Bond Future	Sell	82	0.00
R213 On 04/08/2016	Bond Future	Buy	85	0.00
R213 On 04/08/2016	Bond Future	Sell	85	0.00
R213 On 04/08/2016	Bond Future	Buy	93	0.00
R213 On 04/08/2016	Bond Future	Sell	93	0.00
R213 On 04/08/2016	Bond Future	Buy	194	0.00
R213 On 04/08/2016	Bond Future	Sell	194	0.00
R213 On 04/08/2016	Bond Future	Buy	1,025	0.00
R213 On 04/08/2016	Bond Future	Sell	1,025	0.00
R213 On 04/08/2016	Bond Future	Buy	1,600	0.00
R213 On 04/08/2016	Bond Future	Sell	1,600	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****4,079****0.00**