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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/07/2016

TO DATE : 07/07/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 03/11/2016	Index Future		Sell	4	0.00
ALBI On 03/11/2016	Index Future		Buy	4	0.00
ALBI On 03/11/2016	Index Future		Buy	4	0.00
ALBI On 03/11/2016	Index Future		Sell	4	0.00

#### I2033 Bond Future

2033 On 04/08/2016	Bond Future		Sell	3	0.00
2033 On 04/08/2016	Bond Future		Buy	3	0.00
2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Sell	5	0.00
2033 On 04/08/2016	Bond Future		Buy	5	0.00

2033 On 04/08/2016	Bond Future	Sell	11	0.00
2033 On 04/08/2016	Bond Future	Buy	11	0.00
2033 On 04/08/2016	Bond Future	Sell	19	0.00
2033 On 04/08/2016	Bond Future	Buy	19	0.00
2033 On 04/08/2016	Bond Future	Sell	39	0.00
2033 On 04/08/2016	Bond Future	Buy	39	0.00

**I2046 Bond Future**

2046 On 04/08/2016	Bond Future	Sell	2	0.00
2046 On 04/08/2016	Bond Future	Buy	2	0.00
2046 On 04/08/2016	Bond Future	Sell	4	0.00
2046 On 04/08/2016	Bond Future	Buy	4	0.00
2046 On 04/08/2016	Bond Future	Sell	4	0.00
2046 On 04/08/2016	Bond Future	Buy	4	0.00
2046 On 04/08/2016	Bond Future	Sell	4	0.00
2046 On 04/08/2016	Bond Future	Buy	4	0.00
2046 On 04/08/2016	Bond Future	Sell	4	0.00
2046 On 04/08/2016	Bond Future	Buy	4	0.00
2046 On 04/08/2016	Bond Future	Sell	5	0.00
2046 On 04/08/2016	Bond Future	Buy	5	0.00
2046 On 04/08/2016	Bond Future	Sell	9	0.00
2046 On 04/08/2016	Bond Future	Buy	9	0.00
2046 On 04/08/2016	Bond Future	Sell	17	0.00
2046 On 04/08/2016	Bond Future	Buy	17	0.00

**New Inflation Linked Index**

IGOV On 04/08/2016	Index Future	Buy	2	0.00
IGOV On 04/08/2016	Index Future	Sell	2	0.00
IGOV On 04/08/2016	Index Future	Buy	4	0.00
IGOV On 04/08/2016	Index Future	Sell	4	0.00
IGOV On 04/08/2016	Index Future	Buy	14	0.00
IGOV On 04/08/2016	Index Future	Sell	14	0.00
IGOV On 04/08/2016	Index Future	Buy	20	0.00
IGOV On 04/08/2016	Index Future	Sell	20	0.00

**R186 Bond Future**

R186 On 04/08/2016	Bond Future	Sell	23	0.00
R186 On 04/08/2016	Bond Future	Buy	23	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Sell	250	0.00
R186 On 04/08/2016	Bond Future	Buy	250	0.00

**R2032 Bond Future**

2032 On 04/08/2016	Bond Future	Sell	31	0.00
2032 On 04/08/2016	Bond Future	Buy	31	0.00
2032 On 04/08/2016	Bond Future	Sell	31	0.00
2032 On 04/08/2016	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2035 Bond Future</b>					
R035 On 04/08/2016			Buy	6	0.00
R035 On 04/08/2016			Sell	6	0.00
R035 On 04/08/2016			Sell	6	0.00
R035 On 04/08/2016			Buy	6	0.00
<b>R2037 Bond Future</b>					
2037 On 04/08/2016			Sell	6	0.00
2037 On 04/08/2016			Buy	6	0.00
2037 On 04/08/2016			Sell	6	0.00
2037 On 04/08/2016			Buy	6	0.00
<b>R2040 Bond Future</b>					
2040 On 04/08/2016			Buy	5	0.00
2040 On 04/08/2016			Sell	5	0.00
2040 On 04/08/2016			Sell	5	0.00
2040 On 04/08/2016			Buy	5	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>797</b>	<b>0.00</b>