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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/07/2015

TO DATE : 22/07/2015

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

ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	0.00
ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	0.00
ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	0.00
ALBI On 06/08/2015	Index Future		Sell	5	0.00
ALBI On 06/08/2015	Index Future		Buy	5	0.00

#### R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	10	0.00
R186 On 06/08/2015	Bond Future		Sell	10	0.00
R186 On 06/08/2015	Bond Future		Buy	10	0.00
R186 On 06/08/2015	Bond Future		Sell	10	0.00

