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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/08/2015

TO DATE : 13/08/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 05/11/2015	Bond Future		Sell	3	0.00
R186 On 05/11/2015	Bond Future		Buy	3	0.00
R186 On 05/11/2015	Bond Future		Sell	3	0.00
R186 On 05/11/2015	Bond Future		Buy	3	0.00
R186 On 05/11/2015	Bond Future		Sell	5	0.00
R186 On 05/11/2015	Bond Future		Buy	5	0.00
R186 On 05/11/2015	Bond Future		Buy	5	0.00
R186 On 05/11/2015	Bond Future		Sell	5	0.00
R186 On 05/11/2015	Bond Future		Buy	100	0.00
R186 On 05/11/2015	Bond Future		Sell	100	0.00
R186 On 05/11/2015	Bond Future		Sell	100	0.00
R186 On 05/11/2015	Bond Future		Buy	100	0.00

#### R2023 Bond Future

R023 On 05/11/2015	Bond Future	Sell	325	0.00
R023 On 05/11/2015	Bond Future	Buy	325	0.00

**R2030 Bond Future**

2030 On 05/11/2015	Bond Future	Sell	200	0.00
2030 On 05/11/2015	Bond Future	Buy	200	0.00
2030 On 05/11/2015	Bond Future	Sell	200	0.00
2030 On 05/11/2015	Bond Future	Buy	200	0.00

**R204 Bond Future**

R204 On 05/11/2015	Bond Future	Buy	70	0.00
R204 On 05/11/2015	Bond Future	Sell	70	0.00
R204 On 05/11/2015	Bond Future	Buy	71	0.00
R204 On 05/11/2015	Bond Future	Sell	71	0.00
R204 On 05/11/2015	Bond Future	Buy	5,968	0.00
R204 On 05/11/2015	Bond Future	Sell	5,968	0.00
R204 On 05/11/2015	Bond Future	Sell	6,109	0.00
R204 On 05/11/2015	Bond Future	Buy	6,109	0.00

**R213 Bond Future**

R213 On 05/11/2015	Bond Future	Buy	400	0.00
R213 On 05/11/2015	Bond Future	Sell	400	0.00
R213 On 05/11/2015	Bond Future	Sell	400	0.00
R213 On 05/11/2015	Bond Future	Buy	400	0.00

**Grand Total for Daily Detailed Turnover: 13,959 0.00**