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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/03/2016

TO DATE : 23/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 05/05/2016			Sell	102	0.00
R186 On 05/05/2016			Buy	102	0.00
R186 On 05/05/2016			Sell	102	0.00
R186 On 05/05/2016			Buy	102	0.00
<b>R203 Bond Future</b>					
R203 On 05/05/2016			Sell	111	0.00
R203 On 05/05/2016			Buy	111	0.00
R203 On 05/05/2016			Sell	111	0.00
R203 On 05/05/2016			Buy	111	0.00
<b>R2037 Bond Future</b>					
2037 On 05/05/2016	9.67	Call	Sell	10	0.00
2037 On 05/05/2016	9.67	Call	Buy	10	0.00

2037 On 05/05/2016	Bond Future	9.67	Call	Sell	10	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	10	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	10	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	10	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	10	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	10	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	15	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	15	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	15	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	15	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	30	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	30	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	40	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	40	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	70	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	70	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	90	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	90	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	200	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	200	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	500	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	500	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future			Buy	118	0.00
R208 On 05/05/2016	Bond Future			Sell	118	0.00
R208 On 05/05/2016	Bond Future			Sell	118	0.00
R208 On 05/05/2016	Bond Future			Buy	118	0.00

**R212 Bond Future**

R212 On 05/05/2016	Bond Future			Buy	55	0.00
R212 On 05/05/2016	Bond Future			Sell	55	0.00
R212 On 05/05/2016	Bond Future			Sell	55	0.00
R212 On 05/05/2016	Bond Future			Buy	55	0.00
R212 On 05/05/2016	Bond Future			Sell	66	0.00
R212 On 05/05/2016	Bond Future			Buy	66	0.00
R212 On 05/05/2016	Bond Future			Sell	66	0.00
R212 On 05/05/2016	Bond Future			Buy	66	0.00

**R213 Bond Future**

R213 On 05/05/2016	Bond Future			Buy	46	0.00
R213 On 05/05/2016	Bond Future			Sell	46	0.00
R213 On 05/05/2016	Bond Future			Sell	46	0.00
R213 On 05/05/2016	Bond Future			Buy	46	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:****1,996****0.00**