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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2015

TO DATE : 26/06/2015

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

R186 On 06/08/2015	Bond Future		Buy	2	0.00
R186 On 06/08/2015	Bond Future		Sell	2	0.00
R186 On 06/08/2015	Bond Future		Buy	2	0.00
R186 On 06/08/2015	Bond Future		Sell	2	0.00
R186 On 06/08/2015	Bond Future		Buy	3	0.00
R186 On 06/08/2015	Bond Future		Sell	3	0.00
R186 On 06/08/2015	Bond Future		Buy	7	0.00
R186 On 06/08/2015	Bond Future		Sell	7	0.00
R186 On 06/08/2015	Bond Future		Sell	50	0.00
R186 On 06/08/2015	Bond Future		Buy	50	0.00
R186 On 06/08/2015	Bond Future		Buy	87	0.00
R186 On 06/08/2015	Bond Future		Sell	87	0.00
R186 On 06/08/2015	Bond Future		Buy	124	0.00
R186 On 06/08/2015	Bond Future		Sell	124	0.00

R186 On 06/08/2015	Bond Future	Buy	219	0.00
R186 On 06/08/2015	Bond Future	Sell	219	0.00
R186 On 06/08/2015	Bond Future	Buy	430	0.00
R186 On 06/08/2015	Bond Future	Sell	430	0.00
<b>R203 Bond Future</b>				
R203 On 06/08/2015	Bond Future	Sell	1,500	0.00
R203 On 06/08/2015	Bond Future	Buy	1,500	0.00
<b>R2037 Bond Future</b>				
2037 On 06/08/2015	Bond Future	Sell	30	0.00
2037 On 06/08/2015	Bond Future	Buy	30	0.00
<b>R204 Bond Future</b>				
R204 On 06/08/2015	Bond Future	Buy	1,000	0.00
R204 On 06/08/2015	Bond Future	Sell	1,000	0.00
<b>R207 Bond Future</b>				
R207 On 06/08/2015	Bond Future	Buy	148	0.00
R207 On 06/08/2015	Bond Future	Sell	148	0.00
R207 On 06/08/2015	Bond Future	Buy	291	0.00
R207 On 06/08/2015	Bond Future	Sell	291	0.00
R207 On 06/08/2015	Bond Future	Sell	439	0.00
R207 On 06/08/2015	Bond Future	Buy	439	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>4,332</b>	<b>0.00</b>