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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/07/2016

TO DATE : 13/07/2016

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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	8	0.00
ALBI On 03/11/2016	Index Future		Buy	8	0.00
ALBI On 03/11/2016	Index Future		Buy	8	0.00
ALBI On 03/11/2016	Index Future		Sell	8	0.00

#### I2025 Bond Future

2025 On 04/08/2016	Bond Future		Buy	4	0.00
2025 On 04/08/2016	Bond Future		Sell	4	0.00
2025 On 04/08/2016	Bond Future		Buy	8	0.00
2025 On 04/08/2016	Bond Future		Sell	8	0.00
2025 On 04/08/2016	Bond Future		Sell	12	0.00
2025 On 04/08/2016	Bond Future		Buy	12	0.00

#### R186 Bond Future

R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Sell	2	0.00
R186 On 03/11/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	5	0.00
R186 On 04/08/2016	Bond Future	Buy	5	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	19	0.00
R186 On 04/08/2016	Bond Future	Sell	19	0.00
R186 On 04/08/2016	Bond Future	Sell	29	0.00
R186 On 04/08/2016	Bond Future	Buy	29	0.00

**R2032 Bond Future**

2032 On 04/08/2016	Bond Future	Buy	605	0.00
2032 On 04/08/2016	Bond Future	Sell	605	0.00
2032 On 04/08/2016	Bond Future	Buy	605	0.00
2032 On 04/08/2016	Bond Future	Sell	605	0.00

**R2048 Bond Future**

R248 On 04/08/2016	Bond Future	Sell	500	0.00
R248 On 04/08/2016	Bond Future	Buy	500	0.00
R248 On 04/08/2016	Bond Future	Buy	500	0.00
R248 On 04/08/2016	Bond Future	Sell	500	0.00

**R207 Bond Future**

R207 On 04/08/2016	Bond Future	Buy	367	0.00
R207 On 04/08/2016	Bond Future	Sell	367	0.00

**R214 Bond Future**

R214 On 04/08/2016	Bond Future	Buy	30	0.00
R214 On 04/08/2016	Bond Future	Sell	30	0.00
R214 On 04/08/2016	Bond Future	Sell	30	0.00
R214 On 04/08/2016	Bond Future	Buy	30	0.00

**Grand Total for Daily Detailed Turnover:**

**2,752 0.00**