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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 18/03/2016** **TO DATE : 18/03/2016**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **R186 Bond Future** | | | | | |
| R186 On 05/05/2016 Bond Future | | | Sell | 90 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Buy | 90 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Sell | 90 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Buy | 90 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Buy | 670 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Sell | 670 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Sell | 670 | 0.00 |
| R186 On 05/05/2016 Bond Future | | | Buy | 670 | 0.00 |
| **R2032 Bond Future** | | | | | |
| 2032 On 05/05/2016 Bond Future | | | Sell | 129 | 0.00 |
| 2032 On 05/05/2016 Bond Future | | | Buy | 129 | 0.00 |
| 2032 On 05/05/2016 Bond Future | | | Sell | 129 | 0.00 |
| 2032 On 05/05/2016 Bond Future | | | Buy | 129 | 0.00 |

**R209 Bond Future**

| | | | | |
|---|---|---|---|---|
| R209 On 05/05/2016 | Bond Future | Buy | 90 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 90 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Sell | 90 | 0.00 |
| R209 On 05/05/2016 | Bond Future | Buy | 90 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **1,958** | **0.00** |