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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 29/12/2016** **TO DATE : 29/12/2016**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **R186 Bond Future** | | | | | |
| R186 On 02/02/2017 Bond Future | | | Buy | 3 | 0.00 |
| R186 On 02/02/2017 Bond Future | | | Sell | 3 | 0.00 |
| **R202 Bond Future** | | | | | |
| R202 On 02/02/2017 Bond Future | | | Sell | 1 | 0.00 |
| R202 On 02/02/2017 Bond Future | | | Buy | 1 | 0.00 |
| R202 On 02/02/2017 Bond Future | | | Buy | 59 | 0.00 |
| R202 On 02/02/2017 Bond Future | | | Sell | 59 | 0.00 |
| **R2030 Bond Future** | | | | | |
| 2030 On 02/02/2017 Bond Future | | | Buy | 110 | 0.00 |
| 2030 On 02/02/2017 Bond Future | | | Sell | 110 | 0.00 |
| **R2037 Bond Future** | | | | | |

| | | | | |
|---|---|---|---|---|
| 2037 On 02/02/2017 | Bond Future | Buy | 57 | 0.00 |
| 2037 On 02/02/2017 | Bond Future | Sell | 57 | 0.00 |
| **R210 Bond Future** | | | | |
| R210 On 02/02/2017 | Bond Future | Sell | 31 | 0.00 |
| R210 On 02/02/2017 | Bond Future | Buy | 31 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **261** | **0.00** |