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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/02/2016

TO DATE : 26/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/05/2016	Bond Future		Sell	180	0.00
2025 On 05/05/2016	Bond Future		Buy	180	0.00
2025 On 05/05/2016	Bond Future		Sell	180	0.00
2025 On 05/05/2016	Bond Future		Buy	180	0.00
<b>I2033 Bond Future</b>					
2033 On 05/05/2016	Bond Future		Buy	333	0.00
2033 On 05/05/2016	Bond Future		Sell	333	0.00
2033 On 05/05/2016	Bond Future		Buy	667	0.00
2033 On 05/05/2016	Bond Future		Sell	667	0.00
2033 On 05/05/2016	Bond Future		Buy	1,000	0.00
2033 On 05/05/2016	Bond Future		Sell	1,000	0.00
<b>I2038 Bond Future</b>					

2038 On 05/05/2016	Bond Future	Sell	10	0.00
2038 On 05/05/2016	Bond Future	Buy	10	0.00
2038 On 05/05/2016	Bond Future	Sell	10	0.00
2038 On 05/05/2016	Bond Future	Buy	10	0.00
2038 On 05/05/2016	Bond Future	Buy	167	0.00
2038 On 05/05/2016	Bond Future	Sell	167	0.00
2038 On 05/05/2016	Bond Future	Buy	333	0.00
2038 On 05/05/2016	Bond Future	Sell	333	0.00
2038 On 05/05/2016	Bond Future	Sell	500	0.00
2038 On 05/05/2016	Bond Future	Buy	500	0.00

**I2050 Bond Future**

2050 On 05/05/2016	Bond Future	Sell	108	0.00
2050 On 05/05/2016	Bond Future	Buy	108	0.00
2050 On 05/05/2016	Bond Future	Buy	108	0.00
2050 On 05/05/2016	Bond Future	Sell	108	0.00

**R186 Bond Future**

R186 On 05/05/2016	Bond Future	Sell	28	0.00
R186 On 05/05/2016	Bond Future	Buy	28	0.00
R186 On 05/05/2016	Bond Future	Buy	28	0.00
R186 On 05/05/2016	Bond Future	Sell	28	0.00

**R197 Bond Future**

R197 On 05/05/2016	Bond Future	Buy	60	0.00
R197 On 05/05/2016	Bond Future	Sell	60	0.00

**R203 Bond Future**

R203 On 05/05/2016	Bond Future	Sell	24	0.00
R203 On 05/05/2016	Bond Future	Buy	24	0.00
R203 On 05/05/2016	Bond Future	Sell	89	0.00
R203 On 05/05/2016	Bond Future	Buy	89	0.00
R203 On 05/05/2016	Bond Future	Buy	113	0.00
R203 On 05/05/2016	Bond Future	Sell	113	0.00

**R2032 Bond Future**

2032 On 05/05/2016	Bond Future	Sell	66	0.00
2032 On 05/05/2016	Bond Future	Buy	66	0.00
2032 On 05/05/2016	Bond Future	Sell	66	0.00
2032 On 05/05/2016	Bond Future	Buy	66	0.00

**Grand Total for Daily Detailed Turnover:**

**4,070 0.00**