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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/03/2016

TO DATE : 02/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/05/2016	Bond Future		Sell	8	0.00
2025 On 05/05/2016	Bond Future		Buy	8	0.00
2025 On 05/05/2016	Bond Future		Sell	22	0.00
2025 On 05/05/2016	Bond Future		Buy	22	0.00
2025 On 05/05/2016	Bond Future		Sell	50	0.00
2025 On 05/05/2016	Bond Future		Buy	50	0.00
2025 On 05/05/2016	Bond Future		Sell	100	0.00
2025 On 05/05/2016	Bond Future		Buy	100	0.00
2025 On 05/05/2016	Bond Future		Buy	180	0.00
2025 On 05/05/2016	Bond Future		Sell	180	0.00
<b>I2050 Bond Future</b>					
2050 On 05/05/2016	Bond Future		Buy	10	0.00
2050 On 05/05/2016	Bond Future		Sell	10	0.00

2050 On 05/05/2016	Bond Future	Sell	10	0.00
2050 On 05/05/2016	Bond Future	Buy	10	0.00
2050 On 05/05/2016	Bond Future	Buy	167	0.00
2050 On 05/05/2016	Bond Future	Sell	167	0.00
2050 On 05/05/2016	Bond Future	Buy	299	0.00
2050 On 05/05/2016	Bond Future	Sell	299	0.00
2050 On 05/05/2016	Bond Future	Buy	299	0.00
2050 On 05/05/2016	Bond Future	Sell	299	0.00
2050 On 05/05/2016	Bond Future	Sell	299	0.00
2050 On 05/05/2016	Bond Future	Buy	299	0.00
2050 On 05/05/2016	Bond Future	Buy	333	0.00
2050 On 05/05/2016	Bond Future	Sell	333	0.00
2050 On 05/05/2016	Bond Future	Sell	500	0.00
2050 On 05/05/2016	Bond Future	Buy	500	0.00
2050 On 05/05/2016	Bond Future	Buy	544	0.00
2050 On 05/05/2016	Bond Future	Sell	544	0.00
2050 On 05/05/2016	Bond Future	Buy	544	0.00
2050 On 05/05/2016	Bond Future	Sell	544	0.00
2050 On 05/05/2016	Bond Future	Buy	544	0.00
2050 On 05/05/2016	Bond Future	Sell	544	0.00
2050 On 05/05/2016	Bond Future	Sell	544	0.00
2050 On 05/05/2016	Bond Future	Buy	544	0.00
2050 On 05/05/2016	Bond Future	Buy	597	0.00
2050 On 05/05/2016	Bond Future	Sell	597	0.00
2050 On 05/05/2016	Bond Future	Buy	597	0.00
2050 On 05/05/2016	Bond Future	Sell	597	0.00
2050 On 05/05/2016	Bond Future	Sell	597	0.00
2050 On 05/05/2016	Bond Future	Buy	597	0.00
2050 On 05/05/2016	Bond Future	Sell	1,440	0.00
2050 On 05/05/2016	Bond Future	Buy	1,440	0.00
2050 On 05/05/2016	Bond Future	Buy	1,440	0.00
2050 On 05/05/2016	Bond Future	Sell	1,440	0.00
2050 On 05/05/2016	Bond Future	Buy	1,440	0.00
2050 On 05/05/2016	Bond Future	Sell	1,440	0.00

**R202 Bond Future**

R202 On 05/05/2016	Bond Future	Sell	200	0.00
R202 On 05/05/2016	Bond Future	Buy	200	0.00

**R2044 Bond Future**

2044 On 05/05/2016	Bond Future	Buy	6	0.00
2044 On 05/05/2016	Bond Future	Sell	6	0.00
2044 On 05/05/2016	Bond Future	Buy	6	0.00
2044 On 05/05/2016	Bond Future	Sell	6	0.00
2044 On 05/05/2016	Bond Future	Buy	13	0.00
2044 On 05/05/2016	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/05/2016			Buy	19	0.00
2044 On 05/05/2016			Sell	19	0.00
2044 On 05/05/2016			Buy	40	0.00
2044 On 05/05/2016			Sell	40	0.00
2044 On 05/05/2016			Buy	41	0.00
2044 On 05/05/2016			Sell	41	0.00
2044 On 05/05/2016			Buy	45	0.00
2044 On 05/05/2016			Sell	45	0.00
2044 On 05/05/2016			Buy	47	0.00
2044 On 05/05/2016			Sell	47	0.00
2044 On 05/05/2016			Buy	48	0.00
2044 On 05/05/2016			Sell	48	0.00
2044 On 05/05/2016			Buy	55	0.00
2044 On 05/05/2016			Sell	55	0.00
2044 On 05/05/2016			Buy	82	0.00
2044 On 05/05/2016			Sell	82	0.00
2044 On 05/05/2016			Buy	94	0.00
2044 On 05/05/2016			Sell	94	0.00
2044 On 05/05/2016			Buy	179	0.00
2044 On 05/05/2016			Sell	179	0.00
2044 On 05/05/2016			Buy	211	0.00
2044 On 05/05/2016			Sell	211	0.00
2044 On 05/05/2016			Sell	707	0.00
2044 On 05/05/2016			Buy	707	0.00

**R2048 Bond Future**

R248 On 05/05/2016			Buy	15	0.00
R248 On 05/05/2016			Sell	15	0.00
R248 On 05/05/2016			Buy	51	0.00
R248 On 05/05/2016			Sell	51	0.00
R248 On 05/05/2016			Buy	107	0.00
R248 On 05/05/2016			Sell	107	0.00
R248 On 05/05/2016			Sell	173	0.00
R248 On 05/05/2016			Buy	173	0.00

**R209 Bond Future**

R209 On 05/05/2016			Buy	2	0.00
R209 On 05/05/2016			Sell	2	0.00
R209 On 05/05/2016			Buy	2	0.00
R209 On 05/05/2016			Sell	2	0.00
R209 On 05/05/2016			Buy	3	0.00

R209 On 05/05/2016	Bond Future	Sell	3	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	17	0.00
R209 On 05/05/2016	Bond Future	Sell	17	0.00
R209 On 05/05/2016	Bond Future	Buy	19	0.00
R209 On 05/05/2016	Bond Future	Sell	19	0.00
R209 On 05/05/2016	Bond Future	Buy	19	0.00
R209 On 05/05/2016	Bond Future	Sell	19	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	22	0.00
R209 On 05/05/2016	Bond Future	Sell	22	0.00
R209 On 05/05/2016	Bond Future	Buy	26	0.00
R209 On 05/05/2016	Bond Future	Sell	26	0.00
R209 On 05/05/2016	Bond Future	Buy	30	0.00
R209 On 05/05/2016	Bond Future	Sell	30	0.00
R209 On 05/05/2016	Bond Future	Buy	34	0.00
R209 On 05/05/2016	Bond Future	Sell	34	0.00
R209 On 05/05/2016	Bond Future	Buy	39	0.00
R209 On 05/05/2016	Bond Future	Sell	39	0.00
R209 On 05/05/2016	Bond Future	Buy	60	0.00
R209 On 05/05/2016	Bond Future	Sell	60	0.00
R209 On 05/05/2016	Bond Future	Buy	100	0.00
R209 On 05/05/2016	Bond Future	Sell	100	0.00
R209 On 05/05/2016	Bond Future	Buy	100	0.00
R209 On 05/05/2016	Bond Future	Sell	100	0.00
R209 On 05/05/2016	Bond Future	Buy	110	0.00
R209 On 05/05/2016	Bond Future	Sell	110	0.00
R209 On 05/05/2016	Bond Future	Buy	120	0.00
R209 On 05/05/2016	Bond Future	Sell	120	0.00
R209 On 05/05/2016	Bond Future	Buy	140	0.00
R209 On 05/05/2016	Bond Future	Sell	140	0.00
R209 On 05/05/2016	Bond Future	Buy	173	0.00
R209 On 05/05/2016	Bond Future	Sell	173	0.00
R209 On 05/05/2016	Bond Future	Buy	195	0.00
R209 On 05/05/2016	Bond Future	Sell	195	0.00
R209 On 05/05/2016	Bond Future	Buy	310	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 05/05/2016	Bond Future		Sell	310	0.00
R209 On 05/05/2016	Bond Future		Buy	700	0.00
R209 On 05/05/2016	Bond Future		Sell	700	0.00
R209 On 05/05/2016	Bond Future		Sell	2,299	0.00
R209 On 05/05/2016	Bond Future		Buy	2,299	0.00
<b>R212 Bond Future</b>					
R212 On 05/05/2016	Bond Future		Sell	9	0.00
R212 On 05/05/2016	Bond Future		Buy	9	0.00
R212 On 05/05/2016	Bond Future		Sell	29	0.00
R212 On 05/05/2016	Bond Future		Buy	29	0.00
R212 On 05/05/2016	Bond Future		Sell	52	0.00
R212 On 05/05/2016	Bond Future		Buy	52	0.00
R212 On 05/05/2016	Bond Future		Sell	62	0.00
R212 On 05/05/2016	Bond Future		Buy	62	0.00
R212 On 05/05/2016	Bond Future		Sell	78	0.00
R212 On 05/05/2016	Bond Future		Buy	78	0.00
R212 On 05/05/2016	Bond Future		Sell	176	0.00
R212 On 05/05/2016	Bond Future		Buy	176	0.00
R212 On 05/05/2016	Bond Future		Sell	353	0.00
R212 On 05/05/2016	Bond Future		Buy	353	0.00
R212 On 05/05/2016	Bond Future		Buy	759	0.00
R212 On 05/05/2016	Bond Future		Sell	759	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>18,819</b>	<b>0.00</b>