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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/10/2015 **TO DATE : 14/10/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 05/11/2015	Bond Future			Buy	2	0.00
R186 On 05/11/2015	Bond Future			Sell	2	0.00
R186 On 05/11/2015	Bond Future			Buy	14	0.00
R186 On 05/11/2015	Bond Future			Sell	14	0.00
R186 On 05/11/2015	Bond Future			Sell	52	0.00
R186 On 05/11/2015	Bond Future			Buy	52	0.00
R186 On 05/11/2015	Bond Future			Sell	115	0.00
R186 On 05/11/2015	Bond Future			Buy	115	0.00
R186 On 05/11/2015	Bond Future			Buy	174	0.00
R186 On 05/11/2015	Bond Future			Sell	174	0.00
R186 On 05/11/2015	Bond Future			Buy	190	0.00
R186 On 05/11/2015	Bond Future			Sell	190	0.00
R186 On 05/11/2015	Bond Future			Sell	190	0.00
R186 On 05/11/2015	Bond Future			Buy	190	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Buy	30	0.00
R204 On 05/11/2015	Bond Future	Sell	30	0.00

R207 Bond Future

R207 On 05/11/2015	Bond Future	Sell	72	0.00
R207 On 05/11/2015	Bond Future	Buy	72	0.00
R207 On 05/11/2015	Bond Future	Sell	151	0.00
R207 On 05/11/2015	Bond Future	Buy	151	0.00

R208 Bond Futures

R208 On 05/11/2015	Bond Future	Sell	50	0.00
R208 On 05/11/2015	Bond Future	Buy	50	0.00
R208 On 05/11/2015	Bond Future	Sell	614	0.00
R208 On 05/11/2015	Bond Future	Buy	614	0.00
R208 On 05/11/2015	Bond Future	Buy	664	0.00
R208 On 05/11/2015	Bond Future	Sell	664	0.00

Grand Total for Daily Detailed Turnover: **2,318** **0.00**