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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/10/2015 **TO DATE : 22/10/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index Term Split 3-7 Years						
AL37 On 05/11/2015	Index Future			Sell	1	0.00
AL37 On 05/11/2015	Index Future			Buy	1	0.00
R186 Bond Future						
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	5	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	5	0.00
R186 On 05/11/2015	Bond Future			Sell	18	0.00
R186 On 05/11/2015	Bond Future			Buy	18	0.00
R186 On 05/11/2015	Bond Future	8.25	Put	Buy	20	0.00
R186 On 05/11/2015	Bond Future	8.25	Put	Sell	20	0.00
R186 On 05/11/2015	Bond Future	8.25	Put	Buy	20	0.00
R186 On 05/11/2015	Bond Future	8.25	Put	Sell	20	0.00

R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Sell	30	0.00
R2044 Bond Future				
2044 On 04/02/2016	Bond Future	Sell	30	0.00
2044 On 04/02/2016	Bond Future	Buy	30	0.00
2044 On 04/02/2016	Bond Future	Sell	80	0.00
2044 On 04/02/2016	Bond Future	Buy	80	0.00
2044 On 04/02/2016	Bond Future	Sell	80	0.00
2044 On 04/02/2016	Bond Future	Buy	80	0.00
2044 On 04/02/2016	Bond Future	Sell	120	0.00
2044 On 04/02/2016	Bond Future	Buy	120	0.00
2044 On 04/02/2016	Bond Future	Sell	200	0.00
2044 On 04/02/2016	Bond Future	Buy	200	0.00
2044 On 04/02/2016	Bond Future	Sell	600	0.00
2044 On 04/02/2016	Bond Future	Buy	600	0.00
2044 On 04/02/2016	Bond Future	Sell	1,110	0.00
2044 On 04/02/2016	Bond Future	Buy	1,110	0.00
R210 Bond Future				
R210 On 04/02/2016	Bond Future	Buy	5	0.00
R210 On 04/02/2016	Bond Future	Sell	5	0.00
Grand Total for Daily Detailed Turnover:			**2,324**	**0.00**