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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/12/2015 **TO DATE : 31/12/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 04/02/2016	Bond Future			Sell	50	0.00
R186 On 04/02/2016	Bond Future			Buy	50	0.00
R186 On 04/02/2016	Bond Future			Sell	310	0.00
R186 On 04/02/2016	Bond Future			Buy	310	0.00
R186 On 04/02/2016	Bond Future			Buy	360	0.00
R186 On 04/02/2016	Bond Future			Sell	360	0.00
R202 Bond Future						
R202 On 04/02/2016	Bond Future			Buy	90	0.00
R202 On 04/02/2016	Bond Future			Sell	90	0.00
Grand Total for Daily Detailed Turnover:					**810**	**0.00**