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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/01/2016 **TO DATE : 11/01/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 05/05/2016 Bond Future			Sell	122	0.00
2038 On 05/05/2016 Bond Future			Buy	122	0.00
Jibar Tradeable Future					
JBAF On 21/06/2017 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/06/2017 Jibar Tradeable Future			Buy	500	0.00
New Inflation Linked Index					
IGOV On 04/02/2016 Index Future			Sell	1	0.00
IGOV On 04/02/2016 Index Future			Buy	1	0.00
IGOV On 04/02/2016 Index Future			Buy	1	0.00
IGOV On 04/02/2016 Index Future			Sell	1	0.00
IGOV On 04/02/2016 Index Future			Sell	2	0.00
IGOV On 04/02/2016 Index Future			Buy	2	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Sell	90	0.00
R186 On 04/02/2016	Bond Future	Buy	90	0.00
R186 On 04/02/2016	Bond Future	Buy	90	0.00
R186 On 04/02/2016	Bond Future	Sell	90	0.00

R208 Bond Futures

R208 On 04/02/2016	Bond Future	Buy	2	0.00
R208 On 04/02/2016	Bond Future	Sell	2	0.00
R208 On 04/02/2016	Bond Future	Buy	53	0.00
R208 On 04/02/2016	Bond Future	Sell	53	0.00
R208 On 04/02/2016	Bond Future	Buy	135	0.00
R208 On 04/02/2016	Bond Future	Sell	135	0.00
R208 On 04/02/2016	Bond Future	Sell	190	0.00
R208 On 04/02/2016	Bond Future	Buy	190	0.00

Grand Total for Daily Detailed Turnover:	**1,186**	**0.00**