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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/05/2016 **TO DATE : 19/05/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/08/2016 Bond Future			Sell	3	0.00
R186 On 04/08/2016 Bond Future			Buy	3	0.00
R186 On 04/08/2016 Bond Future			Sell	6	0.00
R186 On 04/08/2016 Bond Future			Buy	6	0.00
R186 On 04/08/2016 Bond Future			Sell	8	0.00
R186 On 04/08/2016 Bond Future			Buy	8	0.00
R186 On 04/08/2016 Bond Future			Sell	11	0.00
R186 On 04/08/2016 Bond Future			Buy	11	0.00
R186 On 04/08/2016 Bond Future			Sell	17	0.00
R186 On 04/08/2016 Bond Future			Buy	17	0.00
R186 On 04/08/2016 Bond Future			Sell	23	0.00
R186 On 04/08/2016 Bond Future			Buy	23	0.00
R186 On 04/08/2016 Bond Future			Buy	31	0.00
R186 On 04/08/2016 Bond Future			Sell	31	0.00

R186 On 04/08/2016	Bond Future	Sell	34	0.00
R186 On 04/08/2016	Bond Future	Buy	34	0.00
R186 On 04/08/2016	Bond Future	Sell	70	0.00
R186 On 04/08/2016	Bond Future	Buy	70	0.00
R186 On 04/08/2016	Bond Future	Buy	138	0.00
R186 On 04/08/2016	Bond Future	Sell	138	0.00
R186 On 04/08/2016	Bond Future	Sell	1,175	0.00
R186 On 04/08/2016	Bond Future	Buy	1,175	0.00
R186 On 04/08/2016	Bond Future	Sell	1,175	0.00
R186 On 04/08/2016	Bond Future	Buy	1,175	0.00
R186 On 04/08/2016	Bond Future	Buy	1,175	0.00
R186 On 04/08/2016	Bond Future	Sell	1,175	0.00
R208 Bond Futures				
R208 On 04/08/2016	Bond Future	Buy	55	0.00
R208 On 04/08/2016	Bond Future	Sell	55	0.00
R208 On 04/08/2016	Bond Future	Sell	55	0.00
R208 On 04/08/2016	Bond Future	Buy	55	0.00
Grand Total for Daily Detailed Turnover:			**3,976**	**0.00**