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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/09/2015 **TO DATE : 30/09/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index						
ALBI On 05/11/2015	Index Future			Sell	6	0.00
ALBI On 05/11/2015	Index Future			Buy	6	0.00
ALBI On 05/11/2015	Index Future			Sell	6	0.00
ALBI On 05/11/2015	Index Future			Buy	6	0.00
I2046 Bond Future						
2046 On 05/11/2015	Bond Future			Sell	200	0.00
2046 On 05/11/2015	Bond Future			Buy	200	0.00
I2050 Bond Future						
2050 On 05/11/2015	Bond Future			Buy	250	0.00
2050 On 05/11/2015	Bond Future			Sell	250	0.00
2050 On 05/11/2015	Bond Future			Sell	250	0.00
2050 On 05/11/2015	Bond Future			Buy	250	0.00

R186 Bond Future

R186 On 05/11/2015	Bond Future	Buy	10	0.00
R186 On 05/11/2015	Bond Future	Sell	10	0.00
R186 On 05/11/2015	Bond Future	Sell	30	0.00
R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Buy	80	0.00
R186 On 05/11/2015	Bond Future	Sell	80	0.00
R186 On 05/11/2015	Bond Future	Sell	90	0.00
R186 On 05/11/2015	Bond Future	Buy	90	0.00
R186 On 05/11/2015	Bond Future	Buy	90	0.00
R186 On 05/11/2015	Bond Future	Sell	90	0.00
Grand Total for Daily Detailed Turnover:			**1,012**	**0.00**