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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/12/2015 **TO DATE : 15/12/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 04/02/2016	Bond Future			Sell	35	0.00
R186 On 04/02/2016	Bond Future			Buy	35	0.00
R186 On 04/02/2016	Bond Future			Sell	46	0.00
R186 On 04/02/2016	Bond Future			Buy	46	0.00
R186 On 04/02/2016	Bond Future			Sell	51	0.00
R186 On 04/02/2016	Bond Future			Buy	51	0.00
R186 On 04/02/2016	Bond Future			Buy	72	0.00
R186 On 04/02/2016	Bond Future			Sell	72	0.00
R186 On 04/02/2016	Bond Future			Buy	132	0.00
R186 On 04/02/2016	Bond Future			Sell	132	0.00
R186 On 04/02/2016	Bond Future			Buy	148	0.00
R186 On 04/02/2016	Bond Future			Sell	148	0.00
R186 On 04/02/2016	Bond Future			Buy	234	0.00
R186 On 04/02/2016	Bond Future			Sell	234	0.00

R186 On 04/02/2016 Bond Future	Buy	431	0.00
R186 On 04/02/2016 Bond Future	Sell	431	0.00
R186 On 04/02/2016 Bond Future	Buy	475	0.00
R186 On 04/02/2016 Bond Future	Sell	475	0.00
R186 On 04/02/2016 Bond Future	Buy	711	0.00
R186 On 04/02/2016 Bond Future	Sell	711	0.00
R186 On 04/02/2016 Bond Future	Buy	2,071	0.00
R186 On 04/02/2016 Bond Future	Sell	2,071	0.00
R2023 Bond Future			
R023 On 04/02/2016 Bond Future	Sell	20	0.00
R023 On 04/02/2016 Bond Future	Buy	20	0.00
R203 Bond Future			
R203 On 04/02/2016 Bond Future	Sell	20	0.00
R203 On 04/02/2016 Bond Future	Buy	20	0.00
R204 Bond Future			
R204 On 04/02/2016 Bond Future	Sell	25	0.00
R204 On 04/02/2016 Bond Future	Buy	25	0.00
R207 Bond Future			
R207 On 04/02/2016 Bond Future	Sell	30	0.00
R207 On 04/02/2016 Bond Future	Buy	30	0.00
Grand Total for Daily Detailed Turnover:		**4,501**	**0.00**