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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/12/2015 **TO DATE : 30/12/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 04/02/2016 Bond Future			Sell	6	0.00
R248 On 04/02/2016 Bond Future			Buy	6	0.00
R248 On 04/02/2016 Bond Future			Sell	6	0.00
R248 On 04/02/2016 Bond Future			Buy	6	0.00
R207 Bond Future					
R207 On 04/02/2016 Bond Future			Sell	43	0.00
R207 On 04/02/2016 Bond Future			Buy	43	0.00
R207 On 04/02/2016 Bond Future			Sell	56	0.00
R207 On 04/02/2016 Bond Future			Buy	56	0.00
R207 On 04/02/2016 Bond Future			Sell	69	0.00
R207 On 04/02/2016 Bond Future			Buy	69	0.00
R207 On 04/02/2016 Bond Future			Buy	168	0.00
R207 On 04/02/2016 Bond Future			Sell	168	0.00

R214 Bond Future

R214 On 04/02/2016	Bond Future	Buy	150	0.00
R214 On 04/02/2016	Bond Future	Sell	150	0.00
R214 On 04/02/2016	Bond Future	Sell	150	0.00
R214 On 04/02/2016	Bond Future	Buy	150	0.00
Grand Total for Daily Detailed Turnover:			**648**	**0.00**