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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/03/2016 **TO DATE : 15/03/2016**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index						
ALBI On 04/08/2016	Index Future			Buy	6	0.00
ALBI On 04/08/2016	Index Future			Sell	6	0.00
ALBI On 04/08/2016	Index Future			Buy	6	0.00
ALBI On 04/08/2016	Index Future			Sell	6	0.00
R186 Bond Future						
R186 On 05/05/2016	Bond Future			Sell	50	0.00
R186 On 05/05/2016	Bond Future			Buy	50	0.00
R186 On 05/05/2016	Bond Future			Sell	50	0.00
R186 On 05/05/2016	Bond Future			Buy	50	0.00
R212 Bond Future						
R212 On 05/05/2016	Bond Future			Buy	6	0.00
R212 On 05/05/2016	Bond Future			Sell	6	0.00

Grand Total for Daily Detailed Turnover:	**118**	**0.00**