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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/05/2015 **TO DATE : 06/05/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2015			Index Future	6	12	0.00
GOVI On 06-Aug-2015			GOVI	2	6	0.00
JBAF On 17-Jun-2015			Jibar Tradeable Future	5	7,500	0.00
R186 On 05-Nov-2015			Bond Future	204	56,495	0.00
R202 On 06-Aug-2015			Bond Future	3	486	0.00
R023 On 06-Aug-2015			Bond Future	4	2,276	0.00
R203 On 06-Aug-2015			Bond Future	35	27,675	0.00
2037 On 06-Aug-2015			Bond Future	10	1,280	0.00
R204 On 06-Aug-2015			Bond Future	12	4,232	0.00
R248 On 06-Aug-2015			Bond Future	3	67	0.00
R207 On 07-May-2015			Bond Future	1	76	0.00
R208 On 06-Aug-2015			Bond Future	5	145	0.00
R209 On 07-May-2015			Bond Future	1	4	0.00
R210 On 06-Aug-2015			Bond Future	3	662	0.00
R214 On 06-Aug-2015			Bond Future	4	626	0.00
Grand Total for Daily Turnover Summary:				**298**	**101,542**	**0.00**