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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/05/2015 **TO DATE : 27/05/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2015			GOVI	2	2	0.00
JBAF On 17-Feb-2016			Jibar Tradeable Future	1	1,500	0.00
R186 On 06-Aug-2015			Bond Future	39	4,797	0.00
R197 On 06-Aug-2015			Bond Future	1	68	0.00
R202 On 06-Aug-2015			Bond Future	1	40	0.00
R023 On 06-Aug-2015			Bond Future	7	5,060	0.00
R207 On 06-Aug-2015			Bond Future	4	1,953	0.00
R208 On 06-Aug-2015			Bond Future	5	1,668	0.00
R209 On 06-Aug-2015			Bond Future	1	10	0.00
R213 On 06-Aug-2015			Bond Future	4	1,080	0.00
R214 On 06-Aug-2015			Bond Future	5	1,020	0.00
Grand Total for Daily Turnover Summary:				**70**	**17,198**	**0.00**