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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/08/2015 **TO DATE : 05/08/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	4	24	0.00
2046 On 05-Nov-2015			Bond Future	2	400	0.00
IGOV On 05-Nov-2015			Index Future	2	8	0.00
R186 On 05-Nov-2015			Bond Future	52	21,482	0.00
R202 On 06-Aug-2015			Bond Future	3	328	0.00
R023 On 05-Nov-2015			Bond Future	8	5,484	0.00
R203 On 05-Nov-2015			Bond Future	46	33,344	0.00
2030 On 05-Nov-2015			Bond Future	6	764	0.00
R204 On 05-Nov-2015			Bond Future	14	752	0.00
2044 On 05-Nov-2015			Bond Future	38	6,297	0.00
R248 On 05-Nov-2015			Bond Future	58	112,434	0.00
R207 On 05-Nov-2015			Bond Future	20	2,080	0.00
R208 On 05-Nov-2015			Bond Future	2	200	0.00
Grand Total for Daily Turnover Summary:				**255**	**183,597**	**0.00**