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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/12/2015 **TO DATE : 11/12/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	1	5	0.00
GOVI On 04-Feb-2016			GOVI	3	3	0.00
2025 On 04-Feb-2016			Bond Future	6	1,762	0.00
2038 On 04-Feb-2016			Bond Future	9	1,510	0.00
R186 On 04-Feb-2016			Bond Future	18	10,156	0.00
R023 On 04-Feb-2016			Bond Future	7	1,900	0.00
R203 On 04-Feb-2016			Bond Future	7	3,062	0.00
2030 On 04-Feb-2016			Bond Future	11	2,340	0.00
2037 On 04-Feb-2016			Bond Future	17	832	0.00
R204 On 04-Feb-2016			Bond Future	8	4,886	0.00
2044 On 04-Feb-2016			Bond Future	2	66	0.00
R207 On 04-Feb-2016			Bond Future	1	425	0.00
R209 On 04-Aug-2016	10.60	Call	Bond Future	24	12,128	0.00
R213 On 04-Feb-2016			Bond Future	2	40	0.00
R214 On 04-Aug-2016	10.30	Call	Bond Future	36	25,884	0.00
Grand Total for Daily Turnover Summary:				**152**	**64,999**	**0.00**