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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/01/2016 **TO DATE : 20/01/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ES33 On 05-May-2016			Bond Future	2	66	0.00
2038 On 05-May-2016			Bond Future	10	17,430	0.00
2046 On 05-May-2016			Bond Future	13	8,529	0.00
2050 On 05-May-2016			Bond Future	12	9,551	0.00
R186 On 05-May-2016			Bond Future	47	5,825	0.00
R197 On 05-May-2016			Bond Future	15	252	0.00
R202 On 05-May-2016			Bond Future	36	31,168	0.00
R023 On 04-Feb-2016			Bond Future	29	1,640	0.00
R203 On 04-Feb-2016			Bond Future	11	286	0.00
2030 On 04-Feb-2016			Bond Future	30	4,224	0.00
2032 On 05-May-2016			Bond Future	6	856	0.00
R035 On 05-May-2016			Bond Future	6	856	0.00
R204 On 04-Feb-2016			Bond Future	31	988	0.00
R248 On 05-May-2016			Bond Future	2	40	0.00
R208 On 04-Feb-2016			Bond Future	24	882	0.00
R209 On 05-May-2016			Bond Future	10	917	0.00
R210 On 05-May-2016			Bond Future	13	2,112	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 04-Feb-2016			Bond Future	35	3,704	0.00
Grand Total for Daily Turnover Summary:				**332**	**89,326**	**0.00**