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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/02/2016 **TO DATE : 01/02/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	18	1,940	0.00
ES33 On 05-May-2016		Bond Future	18	6,600	0.00
ES42 On 05-May-2016		Bond Future	18	9,400	0.00
GOVI On 05-May-2016		GOVI	10	802	0.00
2025 On 05-May-2016		Bond Future	12	3,524	0.00
2038 On 05-May-2016		Bond Future	19	3,048	0.00
IGOV On 04-Aug-2016		Index Future	13	279	0.00
R186 On 05-May-2016		Bond Future	166	100,202	0.00
R023 On 05-May-2016		Bond Future	104	21,348	0.00
R203 On 05-May-2016		Bond Future	164	61,420	0.00
2030 On 05-May-2016		Bond Future	84	36,144	0.00
2032 On 05-May-2016		Bond Future	28	27,352	0.00
2037 On 05-May-2016		Bond Future	52	36,432	0.00
R204 On 05-May-2016		Bond Future	104	50,000	0.00
2044 On 05-May-2016		Bond Future	54	58,612	0.00
R248 On 05-May-2016		Bond Future	60	141,397	0.00
R207 On 05-May-2016		Bond Future	36	16,664	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R208 On 05-May-2016			Bond Future	86	16,936	0.00
R209 On 05-May-2016			Bond Future	50	10,028	0.00
R213 On 05-May-2016			Bond Future	116	32,528	0.00
R214 On 05-May-2016			Bond Future	50	33,220	0.00
Grand Total for Daily Turnover Summary:				**1,262**	**667,876**	**0.00**