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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/01/2016 **TO DATE : 28/01/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/02/2016 GOVI			Sell	2	0.00
GOVI On 04/02/2016 GOVI			Buy	2	0.00
I2025 Bond Future					
2025 On 04/02/2016 Bond Future			Sell	500	0.00
2025 On 04/02/2016 Bond Future			Buy	500	0.00
Jibar Tradeable Future					
JBAF On 21/06/2017 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/06/2017 Jibar Tradeable Future			Sell	500	0.00
R186 Bond Future					
R186 On 04/02/2016 Bond Future			Sell	40	0.00
R186 On 04/02/2016 Bond Future			Buy	40	0.00

R186 On 05/05/2016	Bond Future	Buy	50	0.00
R186 On 05/05/2016	Bond Future	Sell	50	0.00
R186 On 05/05/2016	Bond Future	Buy	98	0.00
R186 On 05/05/2016	Bond Future	Sell	98	0.00
R186 On 05/05/2016	Bond Future	Buy	1,222	0.00
R186 On 05/05/2016	Bond Future	Sell	1,222	0.00
R186 On 05/05/2016	Bond Future	Sell	1,370	0.00
R186 On 05/05/2016	Bond Future	Buy	1,370	0.00
R209 Bond Future				
R209 On 05/05/2016	Bond Future	Sell	55	0.00
R209 On 05/05/2016	Bond Future	Buy	55	0.00
R209 On 05/05/2016	Bond Future	Sell	107	0.00
R209 On 05/05/2016	Bond Future	Buy	107	0.00
R209 On 05/05/2016	Bond Future	Sell	1,338	0.00
R209 On 05/05/2016	Bond Future	Buy	1,338	0.00
R209 On 05/05/2016	Bond Future	Buy	1,500	0.00
R209 On 05/05/2016	Bond Future	Sell	1,500	0.00
R212 Bond Future				
R212 On 04/02/2016	Bond Future	Sell	1,000	0.00
R212 On 04/02/2016	Bond Future	Buy	1,000	0.00
Grand Total for Daily Detailed Turnover:			**7,782**	**0.00**