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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/01/2016 **TO DATE : 29/01/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016			Index Future	2	154	0.00
GOVI On 05-May-2016			GOVI	9	410	0.00
2033 On 05-May-2016			Bond Future	3	600	0.00
2038 On 05-May-2016			Bond Future	5	3,075	0.00
2050 On 05-May-2016			Bond Future	3	34	0.00
ILBI On 04-Aug-2016			Index Future	16	628	0.00
IGOV On 05-May-2016			Index Future	6	236	0.00
R186 On 05-May-2016			Bond Future	10	4,620	0.00
R202 On 05-May-2016			Bond Future	4	7,600	0.00
R023 On 05-May-2016			Bond Future	13	8,815	0.00
R203 On 05-May-2016			Bond Future	13	4,580	0.00
2030 On 05-May-2016			Bond Future	10	5,440	0.00
2037 On 05-May-2016			Bond Future	10	5,816	0.00
R204 On 05-May-2016			Bond Future	11	15,612	0.00
2044 On 05-May-2016			Bond Future	11	1,560	0.00
R248 On 05-May-2016			Bond Future	10	47,420	0.00
R207 On 05-May-2016			Bond Future	14	2,444	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R208 On 05-May-2016			Bond Future	7	4,677	0.00
R209 On 05-May-2016			Bond Future	14	9,884	0.00
R213 On 05-May-2016			Bond Future	10	7,296	0.00
R214 On 05-May-2016			Bond Future	14	7,178	0.00
Grand Total for Daily Turnover Summary:				**195**	**138,079**	**0.00**