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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/07/2015 **TO DATE : 28/07/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2015			Index Future	2	164	0.00
2038 On 05-Nov-2015			Bond Future	3	2,235	0.00
IGOV On 05-Nov-2015			Index Future	6	224	0.00
R186 On 05-Nov-2015			Bond Future	16	1,544	0.00
R202 On 05-Nov-2015			Bond Future	5	7,360	0.00
R023 On 05-Nov-2015			Bond Future	4	460	0.00
2030 On 05-Nov-2015			Bond Future	4	1,540	0.00
2037 On 05-Nov-2015			Bond Future	7	4,316	0.00
2044 On 05-Nov-2015			Bond Future	4	540	0.00
R248 On 05-Nov-2015			Bond Future	4	31,300	0.00
R209 On 05-Nov-2015			Bond Future	4	5,360	0.00
R213 On 05-Nov-2015			Bond Future	4	2,796	0.00
R214 On 05-Nov-2015			Bond Future	4	4,386	0.00
Grand Total for Daily Turnover Summary:				**67**	**62,225**	**0.00**