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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/07/2016 **TO DATE : 12/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016			Index Future	2	3	0.00
AL7T On 04-Aug-2016			Index Future	4	4	0.00
JBAF On 21-Sep-2016			Jibar Tradeable Future	2	20	0.00
IGOV On 04-Aug-2016			Index Future	2	4	0.00
R186 On 03-Nov-2016			Bond Future	26	677	0.00
R197 On 04-Aug-2016			Bond Future	6	8	0.00
R023 On 04-Aug-2016			Bond Future	2	48	0.00
2032 On 04-Aug-2016			Bond Future	4	2,102	0.00
R248 On 03-Nov-2016			Bond Future	56	2,738	0.00
R210 On 04-Aug-2016			Bond Future	1	27	0.00
R211 On 04-Aug-2016			Bond Future	5	24	0.00
R213 On 04-Aug-2016			Bond Future	2	140	0.00
Grand Total for Daily Turnover Summary:				**112**	**5,795**	**0.00**