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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/07/2016 **TO DATE : 18/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
AL7T On 04-Aug-2016			Index Future	4	4	0.00
GOVI On 04-Aug-2016			GOVI	4	4	0.00
IGOV On 04-Aug-2016			Index Future	4	30	0.00
R186 On 02-Feb-2017	8.90	Put	Bond Future	72	7,247	0.00
R203 On 04-Aug-2016			Bond Future	1	249	0.00
R035 On 04-Aug-2016			Bond Future	1	13	0.00
2037 On 04-Aug-2016			Bond Future	1	285	0.00
R204 On 04-Aug-2016			Bond Future	8	3,133	0.00
R248 On 04-Aug-2016			Bond Future	1	49	0.00
R207 On 04-Aug-2016			Bond Future	1	117	0.00
R208 On 04-Aug-2016			Bond Future	1	248	0.00
R209 On 04-Aug-2016			Bond Future	1	76	0.00
Grand Total for Daily Turnover Summary:				**99**	**11,455**	**0.00**