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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/07/2016 **TO DATE : 22/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	14	100	0.00
AL37 On 03-Nov-2016			Index Future	18	30	0.00
AL7T On 03-Nov-2016			Index Future	16	20	0.00
ES33 On 03-Nov-2016			Bond Future	24	13,578	0.00
ILBI On 04-Aug-2016			Index Future	2	14	0.00
IGOV On 03-Nov-2016			Index Future	2	1,074	0.00
R186 On 03-Nov-2016			Bond Future	52	109,728	0.00
R202 On 04-Aug-2016			Bond Future	1	180	0.00
2032 On 03-Nov-2016			Bond Future	6	408	0.00
R035 On 03-Nov-2016			Bond Future	6	796	0.00
2037 On 03-Nov-2016			Bond Future	10	1,894	0.00
R204 On 03-Nov-2016			Bond Future	2	358	0.00
2040 On 03-Nov-2016			Bond Future	2	20	0.00
R248 On 03-Nov-2016			Bond Future	7	5,236	0.00
R207 On 03-Nov-2016			Bond Future	39	16,344	0.00
R208 On 03-Nov-2016			Bond Future	4	1,922	0.00
R209 On 03-Nov-2016			Bond Future	10	7,396	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Nov-2016			Bond Future	6	784	0.00
R214 On 03-Nov-2016			Bond Future	2	28	0.00
Grand Total for Daily Turnover Summary:				**223**	**159,910**	**0.00**