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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/07/2015 **TO DATE : 29/07/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2015			Index Future	27	194	0.00
AL37 On 05-Nov-2015			Index Future	8	12	0.00
AL7T On 05-Nov-2015			Index Future	2	2	0.00
GOVI On 05-Nov-2015			GOVI	4	200	0.00
IGOV On 05-Nov-2015			Index Future	2	1,066	0.00
R186 On 04-Feb-2016			Bond Future	42	6,654	0.00
R023 On 05-May-2016			Bond Future	22	11,740	0.00
R203 On 05-Nov-2015			Bond Future	6	4,208	0.00
2030 On 04-Feb-2016			Bond Future	4	1,600	0.00
2037 On 04-Feb-2016			Bond Future	18	4,366	0.00
R204 On 05-Nov-2015			Bond Future	2	14,420	0.00
R248 On 05-Nov-2015			Bond Future	26	3,214	0.00
R207 On 05-Nov-2015			Bond Future	6	2,360	0.00
R208 On 05-Nov-2015			Bond Future	2	2,400	0.00
R209 On 04-Feb-2016			Bond Future	28	12,758	0.00
R213 On 05-Nov-2015			Bond Future	4	320	0.00
R214 On 04-Feb-2016			Bond Future	20	5,548	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**223**	**71,062**	**0.00**