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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/07/2016 **TO DATE : 27/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	4	404	0.00
ES42 On 03-Nov-2016			Bond Future	22	18,000	0.00
GOVI On 03-Nov-2016			GOVI	9	1,248	0.00
2025 On 03-Nov-2016			Bond Future	10	1,304	0.00
ILBI On 02-Feb-2017			Index Future	4	596	0.00
R186 On 03-Nov-2016			Bond Future	62	75,317	0.00
R197 On 03-Nov-2016			Bond Future	18	2,772	0.00
R202 On 03-Nov-2016			Bond Future	6	920	0.00
R023 On 03-Nov-2016			Bond Future	20	12,500	0.00
R203 On 03-Nov-2016			Bond Future	10	8,968	0.00
2030 On 03-Nov-2016			Bond Future	47	31,370	0.00
2032 On 03-Nov-2016			Bond Future	56	23,188	0.00
2037 On 03-Nov-2016			Bond Future	20	35,396	0.00
R204 On 03-Nov-2016			Bond Future	38	28,130	0.00
2044 On 03-Nov-2016			Bond Future	21	57,444	0.00
R248 On 03-Nov-2016			Bond Future	25	123,464	0.00
R207 On 03-Nov-2016			Bond Future	55	49,155	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 03-Nov-2016		Bond Future	63	24,088	0.00
R209 On 03-Nov-2016		Bond Future	59	52,808	0.00
R210 On 03-Nov-2016		Bond Future	6	1,266	0.00
R212 On 03-Nov-2016		Bond Future	16	3,036	0.00
R213 On 03-Nov-2016		Bond Future	27	72,120	0.00
R214 On 02-Feb-2017		Bond Future	28	31,682	0.00
Grand Total for Daily Turnover Summary:			**626**	**655,176**	**0.00**