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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/08/2016 **TO DATE : 01/08/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Nov-2016			Bond Future	26	9,772	0.00
2038 On 03-Nov-2016			Bond Future	4	4,000	0.00
R186 On 03-Nov-2016			Bond Future	261	166,730	0.00
R202 On 03-Nov-2016			Bond Future	3	911	0.00
R023 On 03-Nov-2016			Bond Future	83	7,962	0.00
R203 On 03-Nov-2016			Bond Future	51	13,770	0.00
2030 On 03-Nov-2016			Bond Future	68	37,392	0.00
R204 On 03-Nov-2016			Bond Future	62	4,620	0.00
2044 On 03-Nov-2016			Bond Future	3	279	0.00
R207 On 03-Nov-2016			Bond Future	4	320	0.00
R208 On 03-Nov-2016			Bond Future	84	15,800	0.00
R210 On 03-Nov-2016			Bond Future	2	2,360	0.00
R212 On 03-Nov-2016			Bond Future	26	13,144	0.00
R213 On 03-Nov-2016			Bond Future	22	5,300	0.00
Grand Total for Daily Turnover Summary:				**699**	**282,360**	**0.00**

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