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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/11/2015 **TO DATE : 12/11/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2038 On 04-Feb-2016			Bond Future	3	3,210	0.00
2046 On 04-Feb-2016			Bond Future	2	158	0.00
2050 On 04-Feb-2016			Bond Future	2	38	0.00
R186 On 04-Feb-2016			Bond Future	7	1,406	0.00
R202 On 04-Feb-2016			Bond Future	9	2,231	0.00
R023 On 04-Feb-2016			Bond Future	2	506	0.00
2032 On 04-Feb-2016	9.20	Put	Bond Future	2	44	0.00
2037 On 04-Feb-2016	9.43	Put	Bond Future	2	32	0.00
R204 On 04-Feb-2016			Bond Future	3	1,814	0.00
2044 On 04-Feb-2016	9.58	Put	Bond Future	1	25	0.00
R248 On 04-Feb-2016			Bond Future	6	370	0.00
R208 On 04-Feb-2016			Bond Future	3	610	0.00
R209 On 04-Feb-2016			Bond Future	2	200	0.00
R210 On 04-Feb-2016			Bond Future	1	41	0.00
R214 On 04-Feb-2016	9.35	Put	Bond Future	2	50	0.00
Grand Total for Daily Turnover Summary:				**47**	**10,735**	**0.00**