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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/01/2016 **TO DATE : 19/01/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2016			Bond Future	28	4,616	0.00
2038 On 05-May-2016			Bond Future	1	138	0.00
2046 On 05-May-2016			Bond Future	2	299	0.00
2050 On 05-May-2016			Bond Future	5	145	0.00
R186 On 04-Feb-2016			Bond Future	51	17,340	0.00
R197 On 05-May-2016			Bond Future	19	394	0.00
R202 On 05-May-2016			Bond Future	8	413	0.00
R023 On 04-Feb-2016			Bond Future	34	4,428	0.00
R203 On 04-Feb-2016			Bond Future	30	776	0.00
2030 On 04-Feb-2016			Bond Future	31	11,400	0.00
R035 On 04-Feb-2016			Bond Future	5	6,498	0.00
R204 On 04-Feb-2016			Bond Future	36	3,424	0.00
R208 On 04-Feb-2016			Bond Future	37	2,410	0.00
R209 On 04-Feb-2016			Bond Future	14	5,504	0.00
R210 On 05-May-2016			Bond Future	18	652	0.00
R212 On 04-Feb-2016			Bond Future	1	5	0.00
R213 On 04-Feb-2016			Bond Future	36	10,004	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**356**	**68,446**	**0.00**