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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/04/2016

TO DATE : 01/04/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-May-2016		GOVI	1	6	0.00
2033 On 04-Aug-2016		Bond Future	3	1,564	0.00
2046 On 04-Aug-2016		Bond Future	3	590	0.00
2050 On 04-Aug-2016		Bond Future	4	3,200	0.00
R186 On 05-May-2016		Bond Future	9	3,720	0.00
R203 On 05-May-2016		Bond Future	3	12,480	0.00
2030 On 05-May-2016		Bond Future	2	12	0.00
R204 On 05-May-2016		Bond Future	2	28	0.00
2044 On 05-May-2016		Bond Future	15	386	0.00
R248 On 05-May-2016		Bond Future	5	184	0.00
R207 On 05-May-2016		Bond Future	3	1,370	0.00
R208 On 05-May-2016		Bond Future	7	3,360	0.00
R209 On 05-May-2016		Bond Future	1	2,330	0.00
R213 On 05-May-2016		Bond Future	3	4,780	0.00
R214 On 05-May-2016		Bond Future	8	3,400	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>69</b>	<b>37,410</b>	<b>0.00</b>