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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/04/2016

TO DATE : 11/04/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 05-May-2016		Index Future	3	3	0.00
GOVI On 05-May-2016		GOVI	3	3	0.00
2050 On 04-Aug-2016		Bond Future	5	5,500	0.00
R186 On 05-May-2016		Bond Future	2	2	0.00
R197 On 05-May-2016		Bond Future	1	1	0.00
R202 On 05-May-2016		Bond Future	1	610	0.00
R023 On 05-May-2016		Bond Future	2	1,160	0.00
2030 On 05-May-2016		Bond Future	2	2,080	0.00
2032 On 05-May-2016		Bond Future	2	920	0.00
2037 On 05-May-2016		Bond Future	2	640	0.00
R248 On 05-May-2016		Bond Future	2	1,200	0.00
R214 On 04-Aug-2016		Bond Future	2	200	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>27</b>	<b>12,319</b>	<b>0.00</b>