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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/11/2015 **TO DATE : 18/11/2015**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 04-Feb-2016		Bond Future	4	2,788	0.00
2046 On 04-Feb-2016		Bond Future	4	2,239	0.00
2050 On 04-Feb-2016		Bond Future	2	1,530	0.00
R186 On 04-Feb-2016		Bond Future	13	4,600	0.00
R202 On 04-Feb-2016		Bond Future	4	5,278	0.00
R023 On 04-Feb-2016		Bond Future	11	2,114	0.00
2032 On 04-Feb-2016		Bond Future	13	10,960	0.00
R204 On 04-Feb-2016		Bond Future	11	11,200	0.00
2044 On 04-Feb-2016		Bond Future	2	2,000	0.00
R207 On 04-Feb-2016		Bond Future	11	9,180	0.00
R214 On 04-Feb-2016		Bond Future	4	1,486	0.00
Grand Total for Daily Turnover Summary:			**79**	**53,375**	**0.00**