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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/04/2016 **TO DATE : 14/04/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016		Index Future	2	16	0.00
AL37 On 05-May-2016		Index Future	1	1	0.00
GOVI On 05-May-2016		GOVI	1	3	0.00
2033 On 04-Aug-2016		Bond Future	1	1	0.00
2046 On 04-Aug-2016		Bond Future	1	28	0.00
R186 On 04-Aug-2016		Bond Future	20	3,626	0.00
R023 On 04-Aug-2016		Bond Future	6	1,106	0.00
R203 On 04-Aug-2016		Bond Future	4	2,032	0.00
2030 On 04-Aug-2016		Bond Future	4	160	0.00
2032 On 04-Aug-2016		Bond Future	4	240	0.00
2037 On 05-May-2016		Bond Future	3	2,800	0.00
R204 On 04-Aug-2016		Bond Future	6	3,654	0.00
2044 On 04-Aug-2016		Bond Future	4	400	0.00
R248 On 04-Aug-2016		Bond Future	4	4,964	0.00
R207 On 05-May-2016		Bond Future	25	4,247	0.00
R208 On 04-Aug-2016		Bond Future	5	1,075	0.00
R209 On 05-May-2016		Bond Future	6	129	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 04-Aug-2016			Bond Future	4	400	0.00
R214 On 04-Aug-2016			Bond Future	4	440	0.00
Grand Total for Daily Turnover Summary:				**105**	**25,322**	**0.00**