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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/01/2016 **TO DATE : 18/01/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2016		GOVI	3	4	0.00
R186 On 04-Feb-2016		Bond Future	2	32	0.00
R202 On 04-Feb-2016		Bond Future	2	60	0.00
R023 On 04-Feb-2016		Bond Future	2	18	0.00
R203 On 04-Feb-2016		Bond Future	11	4,396	0.00
2030 On 04-Feb-2016		Bond Future	3	372	0.00
2037 On 04-Feb-2016		Bond Future	2	1,130	0.00
R204 On 04-Feb-2016		Bond Future	4	11,272	0.00
2044 On 05-May-2016		Bond Future	4	760	0.00
R248 On 05-May-2016		Bond Future	1	1,284	0.00
R209 On 04-Feb-2016		Bond Future	12	5,844	0.00
R213 On 04-Feb-2016		Bond Future	11	5,752	0.00
Grand Total for Daily Turnover Summary:			**57**	**30,924**	**0.00**