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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/04/2016 **TO DATE : 20/04/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016		Index Future	3	6	0.00
ES42 On 04-Aug-2016		Bond Future	22	17,280	0.00
GOVI On 04-Aug-2016		GOVI	3	4	0.00
2025 On 04-Aug-2016		Bond Future	14	4,244	0.00
2038 On 04-Aug-2016		Bond Future	18	3,020	0.00
R186 On 05-May-2016		Bond Future	13	1,608	0.00
R197 On 04-Aug-2016		Bond Future	20	3,432	0.00
R023 On 04-Aug-2016		Bond Future	20	11,488	0.00
R203 On 04-Aug-2016		Bond Future	11	8,670	0.00
2030 On 04-Aug-2016		Bond Future	90	49,544	0.00
2037 On 04-Aug-2016		Bond Future	20	35,396	0.00
R204 On 04-Aug-2016		Bond Future	22	23,244	0.00
2040 On 05-May-2016		Bond Future	8	270	0.00
R208 On 05-May-2016		Bond Future	1	5	0.00
R209 On 05-May-2016		Bond Future	8	490	0.00
R212 On 04-Aug-2016		Bond Future	16	3,036	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**289**	**161,737**	**0.00**