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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/04/2016 **TO DATE : 29/04/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016			Index Future	2	132	0.00
AL37 On 04-Aug-2016			Index Future	9	14	0.00
ES33 On 04-Aug-2016			Bond Future	2	40	0.00
GOVI On 04-Aug-2016			GOVI	6	76	0.00
2033 On 04-Aug-2016			Bond Future	1	17	0.00
2038 On 04-Aug-2016			Bond Future	25	486	0.00
2046 On 04-Aug-2016			Bond Future	1	56	0.00
2050 On 04-Aug-2016			Bond Future	1	79	0.00
R186 On 04-Aug-2016			Bond Future	9	207	0.00
R202 On 04-Aug-2016			Bond Future	1	92	0.00
R203 On 04-Aug-2016			Bond Future	2	3,468	0.00
R207 On 05-May-2016			Bond Future	1	10	0.00
R209 On 04-Aug-2016			Bond Future	38	7,990	0.00
R210 On 04-Aug-2016			Bond Future	3	38	0.00
R213 On 04-Aug-2016			Bond Future	16	10,024	0.00
R214 On 04-Aug-2016			Bond Future	32	23,412	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**149**	**46,141**	**0.00**