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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/11/2015 **TO DATE : 03/11/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	9	181	0.00
AL7T On 04-Feb-2016			Index Future	1	1	0.00
GOVI On 05-May-2016			GOVI	10	426	0.00
2025 On 04-Feb-2016			Bond Future	8	436	0.00
2038 On 04-Feb-2016			Bond Future	28	1,472	0.00
IGOV On 04-Feb-2016			Index Future	5	687	0.00
R186 On 04-Feb-2016			Bond Future	96	48,896	0.00
R202 On 04-Feb-2016			Bond Future	3	149	0.00
R203 On 04-Feb-2016			Bond Future	30	22,580	0.00
2032 On 04-Feb-2016			Bond Future	4	532	0.00
2037 On 04-Feb-2016			Bond Future	40	3,070	0.00
R204 On 04-Feb-2016			Bond Future	9	10,429	0.00
2044 On 04-Feb-2016			Bond Future	32	2,876	0.00
R248 On 04-Feb-2016			Bond Future	48	5,120	0.00
R207 On 04-Feb-2016			Bond Future	32	9,840	0.00
R208 On 04-Feb-2016			Bond Future	4	44	0.00
R209 On 04-Feb-2016			Bond Future	30	4,124	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R212 On 04-Feb-2016			Bond Future	4	3,600	0.00
R213 On 04-Feb-2016			Bond Future	14	1,360	0.00
R214 On 04-Feb-2016			Bond Future	38	8,450	0.00
Grand Total for Daily Turnover Summary:				**445**	**124,273**	**0.00**