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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/05/2016 **TO DATE : 03/05/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	13	1,059	0.00
AL37 On 04-Aug-2016		Index Future	2	2	0.00
ES33 On 04-Aug-2016		Bond Future	2	48	0.00
GOVI On 04-Aug-2016		GOVI	10	370	0.00
2025 On 04-Aug-2016		Bond Future	28	9,718	0.00
2038 On 04-Aug-2016		Bond Future	4	4,000	0.00
IGOV On 04-Aug-2016		Index Future	13	171	0.00
R186 On 04-Aug-2016		Bond Future	196	102,431	0.00
R023 On 04-Aug-2016		Bond Future	84	9,672	0.00
R203 On 04-Aug-2016		Bond Future	53	13,486	0.00
2030 On 04-Aug-2016		Bond Future	62	10,592	0.00
2032 On 04-Aug-2016		Bond Future	4	1,840	0.00
2037 On 04-Aug-2016		Bond Future	4	1,280	0.00
R204 On 04-Aug-2016		Bond Future	68	23,580	0.00
2044 On 04-Aug-2016		Bond Future	4	480	0.00
R248 On 04-Aug-2016		Bond Future	8	3,760	0.00
R207 On 04-Aug-2016		Bond Future	8	2,540	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R208 On 04-Aug-2016			Bond Future	88	16,744	0.00
R209 On 04-Aug-2016			Bond Future	4	2,800	0.00
R212 On 04-Aug-2016			Bond Future	34	14,328	0.00
R213 On 04-Aug-2016			Bond Future	104	24,280	0.00
Grand Total for Daily Turnover Summary:				**793**	**243,181**	**0.00**