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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

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

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016			Index Future	6	12	0.00
2038 On 04-Aug-2016			Bond Future	3	30,000	0.00
2046 On 04-Aug-2016			Bond Future	3	30,000	0.00
2050 On 04-Aug-2016			Bond Future	3	39,000	0.00
IGOV On 04-Aug-2016			Index Future	6	30	0.00
R186 On 04-Aug-2016			Bond Future	43	7,988	0.00
R197 On 04-Aug-2016			Bond Future	1	10	0.00
R202 On 04-Aug-2016			Bond Future	3	21,000	0.00
2037 On 04-Aug-2016			Bond Future	16	79,720	0.00
R248 On 04-Aug-2016			Bond Future	14	75,920	0.00
R209 On 04-Aug-2016			Bond Future	1	8	0.00
Grand Total for Daily Turnover Summary:				**99**	**283,688**	**0.00**