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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/06/2016

TO DATE : 07/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-Aug-2016		Bond Future	3	35	0.00
ES42 On 04-Aug-2016		Bond Future	2	49	0.00
2025 On 04-Aug-2016		Bond Future	2	44	0.00
2033 On 04-Aug-2016		Bond Future	4	58	0.00
2038 On 04-Aug-2016		Bond Future	8	272	0.00
2046 On 04-Aug-2016		Bond Future	4	438	0.00
2050 On 04-Aug-2016		Bond Future	2	426	0.00
IGOV On 04-Aug-2016		Index Future	1	4	0.00
R186 On 04-Aug-2016		Bond Future	17	1,445	0.00
R197 On 04-Aug-2016		Bond Future	2	34	0.00
R202 On 04-Aug-2016		Bond Future	4	48	0.00
R203 On 04-Aug-2016		Bond Future	2	439	0.00
2037 On 04-Aug-2016		Bond Future	2	24	0.00
R204 On 04-Aug-2016		Bond Future	9	384	0.00
2044 On 04-Aug-2016		Bond Future	1	7	0.00
R248 On 04-Aug-2016		Bond Future	2	176	0.00
R207 On 04-Aug-2016		Bond Future	2	333	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 04-Aug-2016		Bond Future	2	232	0.00
R210 On 04-Aug-2016		Bond Future	2	27	0.00
R212 On 04-Aug-2016		Bond Future	2	14	0.00
R213 On 04-Aug-2016		Bond Future	2	96	0.00
R214 On 04-Aug-2016		Bond Future	4	148	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>79</b>	<b>4,733</b>	<b>0.00</b>

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