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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 19/07/2016

TO DATE : 19/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2016		Bond Future	12	1,470	0.00
2038 On 04-Aug-2016		Bond Future	3	178	0.00
R186 On 03-Nov-2016		Bond Future	36	1,013	0.00
2030 On 03-Nov-2016		Bond Future	28	9,520	0.00
2032 On 04-Aug-2016		Bond Future	1	13	0.00
R204 On 04-Aug-2016		Bond Future	1	155	0.00
R208 On 04-Aug-2016		Bond Future	1	6	0.00
R213 On 04-Aug-2016		Bond Future	22	2,368	0.00
R214 On 04-Aug-2016		Bond Future	1	14	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>105</b>	<b>14,737</b>	<b>0.00</b>