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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/07/2016

TO DATE : 26/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016		Index Future	4	1,112	0.00
ES42 On 03-Nov-2016		Bond Future	7	3,014	0.00
2033 On 03-Nov-2016		Bond Future	18	3,644	0.00
2038 On 03-Nov-2016		Bond Future	18	43,358	0.00
2046 On 03-Nov-2016		Bond Future	24	44,104	0.00
2050 On 03-Nov-2016		Bond Future	14	44,080	0.00
IGOV On 03-Nov-2016		Index Future	6	244	0.00
R186 On 03-Nov-2016		Bond Future	98	86,202	0.00
R197 On 03-Nov-2016		Bond Future	24	1,096	0.00
R202 On 03-Nov-2016		Bond Future	42	68,820	0.00
R023 On 03-Nov-2016		Bond Future	14	23,760	0.00
R203 On 03-Nov-2016		Bond Future	52	64,366	0.00
2030 On 03-Nov-2016		Bond Future	16	32,728	0.00
2032 On 03-Nov-2016		Bond Future	10	21,948	0.00
R035 On 03-Nov-2016		Bond Future	18	16,296	0.00
2037 On 03-Nov-2016		Bond Future	42	111,004	0.00
R204 On 03-Nov-2016		Bond Future	46	49,374	0.00

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2040 On 03-Nov-2016		Bond Future	8	14,430	0.00
2044 On 03-Nov-2016		Bond Future	12	7,340	0.00
R248 On 03-Nov-2016		Bond Future	10	196	0.00
R207 On 03-Nov-2016		Bond Future	75	204,461	0.00
R208 On 03-Nov-2016		Bond Future	68	133,221	0.00
R209 On 03-Nov-2016		Bond Future	41	86,938	0.00
R210 On 03-Nov-2016		Bond Future	6	2,760	0.00
R211 On 03-Nov-2016		Bond Future	2	112	0.00
R212 On 03-Nov-2016		Bond Future	2	248	0.00
R213 On 03-Nov-2016		Bond Future	14	52,014	0.00
R214 On 03-Nov-2016		Bond Future	59	57,888	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>750</b>	<b>1,174,758</b>	<b>0.00</b>