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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/04/2016

TO DATE : 26/04/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	20	82	0.00
AL37 On 04-Aug-2016		Index Future	16	26	0.00
GOVI On 04-Aug-2016		GOVI	12	636	0.00
2025 On 04-Aug-2016		Bond Future	42	6,412	0.00
2033 On 04-Aug-2016		Bond Future	37	3,533	0.00
2038 On 04-Aug-2016		Bond Future	56	5,095	0.00
2046 On 04-Aug-2016		Bond Future	4	325	0.00
2050 On 05-May-2016		Bond Future	2	863	0.00
IGOV On 04-Aug-2016		Index Future	4	1,706	0.00
R186 On 04-Aug-2016		Bond Future	81	84,591	0.00
R197 On 04-Aug-2016		Bond Future	34	2,028	0.00
R202 On 04-Aug-2016		Bond Future	28	34,475	0.00
R023 On 04-Aug-2016		Bond Future	34	18,646	0.00
R203 On 04-Aug-2016		Bond Future	34	96,902	0.00
2030 On 04-Aug-2016		Bond Future	12	21,484	0.00
2032 On 04-Aug-2016		Bond Future	14	2,840	0.00
R035 On 04-Aug-2016		Bond Future	8	18,112	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2037 On 04-Aug-2016		Bond Future	28	44,893	0.00
R204 On 04-Aug-2016		Bond Future	44	28,838	0.00
2040 On 04-Aug-2016		Bond Future	15	3,080	0.00
2044 On 04-Aug-2016		Bond Future	28	18,538	0.00
R248 On 04-Aug-2016		Bond Future	26	48,910	0.00
R207 On 04-Aug-2016		Bond Future	79	97,008	0.00
R208 On 04-Aug-2016		Bond Future	71	103,062	0.00
R209 On 04-Aug-2016		Bond Future	59	86,002	0.00
R210 On 04-Aug-2016		Bond Future	33	1,462	0.00
R212 On 04-Aug-2016		Bond Future	34	816	0.00
R213 On 04-Aug-2016		Bond Future	14	57,322	0.00
R214 On 04-Aug-2016		Bond Future	45	58,688	0.00
Grand Total for Daily Turnover Summary:			914	846,375	0.00