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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/07/2016

TO DATE : 07/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016		Index Future	2	8	0.00
2033 On 04-Aug-2016		Bond Future	7	85	0.00
2046 On 04-Aug-2016		Bond Future	7	45	0.00
IGOV On 04-Aug-2016		Index Future	4	40	0.00
R186 On 04-Aug-2016		Bond Future	3	523	0.00
2032 On 04-Aug-2016		Bond Future	2	62	0.00
R035 On 04-Aug-2016		Bond Future	2	12	0.00
2037 On 04-Aug-2016		Bond Future	2	12	0.00
2040 On 04-Aug-2016		Bond Future	2	10	0.00
Grand Total for Daily Turnover Summary:			31	797	0.00