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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 12/05/2015

TO DATE : 12/05/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 06-Aug-2015		Bond Future	3	1,062	0.00
2050 On 06-Aug-2015		Bond Future	3	746	0.00
R186 On 06-Aug-2015		Bond Future	8	3,004	0.00
R023 On 06-Aug-2015		Bond Future	2	1,053	0.00
R203 On 06-Aug-2015		Bond Future	5	1,396	0.00
2030 On 06-Aug-2015		Bond Future	1	400	0.00
2037 On 06-Aug-2015		Bond Future	1	370	0.00
R204 On 06-Aug-2015		Bond Future	4	120	0.00
R208 On 06-Aug-2015		Bond Future	5	15,586	0.00
R209 On 06-Aug-2015		Bond Future	1	400	0.00
R213 On 06-Aug-2015		Bond Future	2	500	0.00
R214 On 06-Aug-2015		Bond Future	6	1,048	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>41</b>	<b>25,685</b>	<b>0.00</b>