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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 22/01/2016

TO DATE : 22/01/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 05-May-2016		Bond Future	5	1,624	0.00
2038 On 05-May-2016		Bond Future	3	188	0.00
2046 On 05-May-2016		Bond Future	1	150	0.00
2050 On 05-May-2016		Bond Future	2	870	0.00
R186 On 05-May-2016		Bond Future	19	5,799	0.00
R023 On 04-Feb-2016		Bond Future	5	940	0.00
2030 On 04-Feb-2016		Bond Future	2	60	0.00
2037 On 05-May-2016		Bond Future	44	13,027	0.00
R204 On 04-Feb-2016		Bond Future	2	56	0.00
R207 On 04-Feb-2016		Bond Future	2	60	0.00
R210 On 05-May-2016		Bond Future	2	1,770	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>87</b>	<b>24,544</b>	<b>0.00</b>