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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 02/03/2016

TO DATE : 02/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2016		Bond Future	5	360	0.00
2050 On 05-May-2016		Bond Future	18	10,204	0.00
R202 On 05-May-2016		Bond Future	1	200	0.00
2044 On 05-May-2016		Bond Future	15	1,593	0.00
R248 On 05-May-2016		Bond Future	4	346	0.00
R209 On 05-May-2016		Bond Future	28	4,598	0.00
R212 On 05-May-2016		Bond Future	8	1,518	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>79</b>	<b>18,819</b>	<b>0.00</b>