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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/05/2016

TO DATE : 24/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-Aug-2016		Index Future	1	1	0.00
AL7T On 04-Aug-2016		Index Future	1	1	0.00
R186 On 03-Nov-2016	9.66 Put	Bond Future	151	30,416	0.00
R023 On 04-Aug-2016		Bond Future	7	1,200	0.00
2032 On 04-Aug-2016		Bond Future	4	3,960	0.00
R248 On 04-Aug-2016		Bond Future	4	8	0.00
R208 On 04-Aug-2016		Bond Future	1	44	0.00
R212 On 04-Aug-2016		Bond Future	6	68	0.00
R213 On 04-Aug-2016		Bond Future	2	230	0.00
Grand Total for Daily Turnover Summary:			177	35,928	0.00