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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 17/06/2016

TO DATE : 17/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-Aug-2016		Index Future	1	2	0.00
ES33 On 04-Aug-2016		Bond Future	5	90	0.00
GOVI On 04-Aug-2016		GOVI	15	138	0.00
R186 On 04-Aug-2016		Bond Future	9	976	0.00
R197 On 04-Aug-2016		Bond Future	1	23	0.00
R023 On 04-Aug-2016		Bond Future	2	680	0.00
R204 On 04-Aug-2016		Bond Future	2	190	0.00
R248 On 04-Aug-2016		Bond Future	1	4	0.00
R208 On 04-Aug-2016		Bond Future	2	700	0.00
R213 On 04-Aug-2016		Bond Future	1	30	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>39</b>	<b>2,833</b>	<b>0.00</b>