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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 26/05/2016

TO DATE : 26/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-Aug-2016		Index Future	4	4	0.00
2025 On 04-Aug-2016		Bond Future	2	2	0.00
R186 On 04-Aug-2016	8.90 Call	Bond Future	16	2,146	0.00
R023 On 04-Aug-2016		Bond Future	4	6,352	0.00
R203 On 04-Aug-2016		Bond Future	2	4	0.00
2032 On 04-Aug-2016		Bond Future	4	3,400	0.00
R204 On 04-Aug-2016		Bond Future	9	1,792	0.00
R248 On 04-Aug-2016		Bond Future	8	108	0.00
R208 On 04-Aug-2016		Bond Future	9	438	0.00
R209 On 04-Aug-2016		Bond Future	8	119	0.00
R212 On 04-Aug-2016		Bond Future	2	2	0.00
R213 On 04-Aug-2016		Bond Future	13	1,188	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>81</b>	<b>15,555</b>	<b>0.00</b>