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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/06/2016

TO DATE : 03/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-Aug-2016		Index Future	10	18	0.00
ES33 On 04-Aug-2016		Bond Future	2	8	0.00
2033 On 04-Aug-2016		Bond Future	3	400	0.00
R186 On 04-Aug-2016		Bond Future	24	13,419	0.00
R202 On 04-Aug-2016		Bond Future	3	22	0.00
2037 On 04-Aug-2016		Bond Future	3	740	0.00
2044 On 04-Aug-2016		Bond Future	1	42	0.00
R248 On 04-Aug-2016		Bond Future	7	284	0.00
R208 On 04-Aug-2016		Bond Future	5	322	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>58</b>	<b>15,255</b>	<b>0.00</b>