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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/02/2016

TO DATE : 25/02/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 05-May-2016		Bond Future	4	6	0.00
R186 On 05-May-2016		Bond Future	7	30,340	0.00
R197 On 05-May-2016		Bond Future	5	57	0.00
R202 On 05-May-2016		Bond Future	3	6	0.00
R203 On 05-May-2016		Bond Future	5	147	0.00
2037 On 05-May-2016		Bond Future	1	20	0.00
2040 On 05-May-2016		Bond Future	1	8	0.00
R209 On 05-May-2016		Bond Future	3	164	0.00
R211 On 05-May-2016		Bond Future	1	1	0.00
R212 On 05-May-2016		Bond Future	8	106	0.00
Grand Total for Daily Turnover Summary:			38	30,855	0.00