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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/03/2016

TO DATE : 04/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 05-May-2016		Bond Future	1	40	0.00
GOVI On 05-May-2016		GOVI	3	8	0.00
R186 On 05-May-2016		Bond Future	18	1,472	0.00
R023 On 05-May-2016		Bond Future	1	150	0.00
2044 On 05-May-2016		Bond Future	4	194	0.00
R248 On 05-May-2016		Bond Future	4	154	0.00
R207 On 05-May-2016		Bond Future	4	192	0.00
Grand Total for Daily Turnover Summary:			35	2,210	0.00