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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/03/2016

TO DATE : 24/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 05-May-2016		Index Future	3	3	0.00
2025 On 05-May-2016		Bond Future	2	132	0.00
R197 On 05-May-2016		Bond Future	4	58	0.00
R204 On 05-May-2016		Bond Future	7	311	0.00
R208 On 05-May-2016		Bond Future	2	74	0.00
R209 On 05-May-2016		Bond Future	2	72	0.00
R212 On 05-May-2016		Bond Future	2	132	0.00
Grand Total for Daily Turnover Summary:			22	782	0.00