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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/04/2016

TO DATE : 06/04/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 05-May-2016		Index Future	2	2	0.00
R186 On 05-May-2016		Bond Future	3	294	0.00
R197 On 05-May-2016		Bond Future	8	248	0.00
R202 On 04-Aug-2016		Bond Future	8	307	0.00
2040 On 05-May-2016		Bond Future	1	2	0.00
R209 On 05-May-2016		Bond Future	2	79	0.00
R214 On 05-May-2016		Bond Future	13	296	0.00
Grand Total for Daily Turnover Summary:			37	1,228	0.00