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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/01/2016

TO DATE : 25/01/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2016		Bond Future	4	1,120	0.00
2038 On 05-May-2016		Bond Future	6	7,104	0.00
2050 On 05-May-2016		Bond Future	6	8,904	0.00
R186 On 04-Feb-2016		Bond Future	1	11	0.00
R202 On 05-May-2016		Bond Future	4	84	0.00
2037 On 05-May-2016		Bond Future	2	1,120	0.00
R204 On 05-May-2016		Bond Future	2	358	0.00
R207 On 05-May-2016		Bond Future	2	1,486	0.00
R208 On 05-May-2016		Bond Future	2	1,910	0.00
R210 On 05-May-2016		Bond Future	1	200	0.00
Grand Total for Daily Turnover Summary:			30	22,297	0.00