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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/02/2016

TO DATE : 24/02/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2016		Bond Future	4	290	0.00
2046 On 05-May-2016		Bond Future	3	12	0.00
R186 On 05-May-2016		Bond Future	3	56	0.00
R197 On 05-May-2016		Bond Future	4	116	0.00
R202 On 05-May-2016		Bond Future	5	42	0.00
R203 On 05-May-2016		Bond Future	2	50	0.00
R211 On 05-May-2016		Bond Future	5	10	0.00
R213 On 05-May-2016		Bond Future	22	2,800	0.00
Grand Total for Daily Turnover Summary:			48	3,376	0.00