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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/03/2016

TO DATE : 10/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 05-May-2016		Index Future	2	2	0.00
2025 On 05-May-2016		Bond Future	2	154	0.00
IGOV On 05-May-2016		Index Future	2	4	0.00
R186 On 05-May-2016		Bond Future	9	1,508	0.00
R203 On 05-May-2016		Bond Future	6	300	0.00
R035 On 05-May-2016		Bond Future	3	244	0.00
R208 On 05-May-2016		Bond Future	6	254	0.00
R209 On 05-May-2016		Bond Future	22	2,640	0.00
R212 On 05-May-2016		Bond Future	2	124	0.00
R213 On 05-May-2016		Bond Future	2	104	0.00
Grand Total for Daily Turnover Summary:			56	5,334	0.00