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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/03/2016

TO DATE : 29/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 05-May-2016		Bond Future	2	40	0.00
GOVI On 05-May-2016		GOVI	2	2	0.00
2025 On 05-May-2016		Bond Future	1	8	0.00
2038 On 05-May-2016		Bond Future	3	150	0.00
2046 On 05-May-2016		Bond Future	4	158	0.00
2050 On 05-May-2016		Bond Future	1	55	0.00
R186 On 04-Aug-2016		Bond Future	4	1,042	0.00
R197 On 05-May-2016		Bond Future	6	268	0.00
R202 On 05-May-2016		Bond Future	1	18	0.00
2032 On 04-Aug-2016		Bond Future	5	576	0.00
R035 On 04-Aug-2016		Bond Future	6	1,514	0.00
2037 On 04-Aug-2016		Bond Future	3	442	0.00
R209 On 04-Aug-2016		Bond Future	3	233	0.00
R210 On 05-May-2016		Bond Future	4	226	0.00
R212 On 05-May-2016		Bond Future	6	580	0.00
R213 On 04-Aug-2016		Bond Future	7	910	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
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Grand Total for Daily Turnover Summary:			58	6,222	0.00
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