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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/12/2015

TO DATE : 23/12/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2016		Bond Future	2	560	0.00
2038 On 04-Feb-2016		Bond Future	3	138	0.00
2050 On 04-Feb-2016		Bond Future	2	102	0.00
R186 On 04-Feb-2016		Bond Future	7	1,220	0.00
R202 On 04-Feb-2016		Bond Future	2	38	0.00
2030 On 04-Feb-2016		Bond Future	1	545	0.00
R204 On 04-Feb-2016		Bond Future	2	32	0.00
R207 On 04-Feb-2016		Bond Future	27	2,394	0.00
R208 On 04-Feb-2016		Bond Future	2	140	0.00
R214 On 04-Feb-2016		Bond Future	20	3,296	0.00
Grand Total for Daily Turnover Summary:			68	8,465	0.00