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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/03/2016

TO DATE : 07/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-May-2016		GOVI	3	3	0.00
2025 On 05-May-2016		Bond Future	4	720	0.00
R186 On 05-May-2016		Bond Future	2	1,500	0.00
R023 On 05-May-2016		Bond Future	2	2,100	0.00
2037 On 05-May-2016		Bond Future	2	740	0.00
R204 On 05-May-2016		Bond Future	7	100	0.00
R214 On 05-May-2016		Bond Future	2	600	0.00
Grand Total for Daily Turnover Summary:			22	5,763	0.00