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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/03/2016

TO DATE : 14/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-May-2016		GOVI	4	6	0.00
R186 On 04-Aug-2016	10.00 Put	Bond Future	13	15,162	0.00
R197 On 05-May-2016		Bond Future	2	83	0.00
R202 On 05-May-2016		Bond Future	1	1	0.00
R203 On 05-May-2016		Bond Future	2	220	0.00
2030 On 05-May-2016		Bond Future	2	2	0.00
2032 On 05-May-2016		Bond Future	1	715	0.00
R035 On 05-May-2016		Bond Future	1	715	0.00
2037 On 05-May-2016		Bond Future	7	4,220	0.00
2040 On 05-May-2016		Bond Future	4	3,196	0.00
R248 On 05-May-2016		Bond Future	4	2,160	0.00
R208 On 05-May-2016		Bond Future	3	374	0.00
R209 On 05-May-2016		Bond Future	33	8,214	0.00
R212 On 05-May-2016		Bond Future	1	68	0.00
Grand Total for Daily Turnover Summary:			78	35,136	0.00