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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/03/2016

TO DATE : 16/03/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016		Index Future	1	1	0.00
R186 On 05-May-2016		Bond Future	8	494	0.00
R203 On 05-May-2016		Bond Future	5	80	0.00
R035 On 05-May-2016		Bond Future	6	1,220	0.00
R204 On 05-May-2016		Bond Future	1	28	0.00
R207 On 02-Feb-2017	8.91 Call	Bond Future	2	62	0.00
R208 On 05-May-2016		Bond Future	5	42	0.00
R213 On 05-May-2016		Bond Future	8	1,670	0.00
Grand Total for Daily Turnover Summary:			36	3,597	0.00