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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/08/2015

TO DATE : 25/08/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016		Index Future	5	100	0.00
R186 On 05-Nov-2015		Bond Future	20	2,337	0.00
R023 On 05-Nov-2015		Bond Future	5	2,596	0.00
2030 On 05-Nov-2015		Bond Future	3	36	0.00
R204 On 05-Nov-2015		Bond Future	7	3,458	0.00
R248 On 05-Nov-2015		Bond Future	4	1,006	0.00
R207 On 05-Nov-2015		Bond Future	4	148	0.00
R209 On 05-Nov-2015		Bond Future	1	30	0.00
R213 On 05-Nov-2015		Bond Future	7	2,688	0.00
R214 On 05-Nov-2015		Bond Future	12	2,500	0.00
Grand Total for Daily Turnover Summary:			68	14,899	0.00