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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/07/2016

TO DATE : 11/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	2	2	0.00
R186 On 04-Aug-2016		Bond Future	20	2,936	0.00
R023 On 04-Aug-2016		Bond Future	2	294	0.00
R248 On 04-Aug-2016		Bond Future	39	2,698	0.00
R207 On 04-Aug-2016		Bond Future	3	2,776	0.00
R209 On 04-Aug-2016		Bond Future	5	1,718	0.00
Grand Total for Daily Turnover Summary:			71	10,424	0.00