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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/11/2016

TO DATE : 02/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	6	8	0.00
GOVI On 02-Feb-2017		GOVI	17	54	0.00
R186 On 02-Feb-2017		Bond Future	60	5,578	0.00
R023 On 02-Feb-2017		Bond Future	2	90	0.00
2032 On 02-Feb-2017		Bond Future	8	1,092	0.00
R204 On 02-Feb-2017		Bond Future	2	700	0.00
2044 On 02-Feb-2017		Bond Future	4	1,892	0.00
R209 On 02-Feb-2017		Bond Future	2	116	0.00
Grand Total for Daily Turnover Summary:			101	9,530	0.00