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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/12/2016

TO DATE : 02/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	2	26	0.00
R186 On 02-Feb-2017		Bond Future	2	75	0.00
R202 On 02-Feb-2017		Bond Future	1	1	0.00
R023 On 02-Feb-2017		Bond Future	2	2,700	0.00
R204 On 02-Feb-2017		Bond Future	2	62	0.00
R248 On 02-Feb-2017		Bond Future	4	1,504	0.00
R209 On 02-Feb-2017		Bond Future	1	1,250	0.00
R213 On 02-Feb-2017		Bond Future	1	500	0.00
R214 On 02-Feb-2017		Bond Future	1	500	0.00
Grand Total for Daily Turnover Summary:			16	6,618	0.00