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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/06/2015

TO DATE : 12/06/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2015		Index Future	1	139	0.00
R186 On 06-Aug-2015		Bond Future	5	450	0.00
R203 On 06-Aug-2015		Bond Future	2	292	0.00
2037 On 06-Aug-2015		Bond Future	5	8,600	0.00
2044 On 06-Aug-2015		Bond Future	5	1,326	0.00
R207 On 06-Aug-2015		Bond Future	2	798	0.00
R209 On 06-Aug-2015		Bond Future	3	1,862	0.00
R214 On 06-Aug-2015		Bond Future	6	7,202	0.00
Grand Total for Daily Turnover Summary:			29	20,669	0.00