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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/06/2015

TO DATE : 17/06/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2015		Index Future	1	1	0.00
R186 On 06-Aug-2015		Bond Future	5	761	0.00
2030 On 06-Aug-2015		Bond Future	4	101	0.00
2032 On 06-Aug-2015		Bond Future	4	99	0.00
2037 On 06-Aug-2015		Bond Future	5	108	0.00
2044 On 06-Aug-2015		Bond Future	15	852	0.00
R248 On 06-Aug-2015		Bond Future	2	200	0.00
R209 On 05-Nov-2015		Bond Future	6	145	0.00
R214 On 06-Aug-2015		Bond Future	6	1,524	0.00
Grand Total for Daily Turnover Summary:			48	3,791	0.00