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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/12/2015

TO DATE : 14/12/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016		Index Future	5	258	0.00
GOVI On 04-Feb-2016		GOVI	6	51	0.00
R186 On 04-Feb-2016		Bond Future	40	7,640	0.00
R023 On 04-Feb-2016		Bond Future	1	20	0.00
R203 On 04-Feb-2016		Bond Future	3	210	0.00
R204 On 04-Feb-2016		Bond Future	3	315	0.00
R207 On 04-Feb-2016		Bond Future	1	20	0.00
R209 On 04-Feb-2016		Bond Future	1	2	0.00
Grand Total for Daily Turnover Summary:			60	8,516	0.00