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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/06/2016

TO DATE : 20/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016		Index Future	4	18	0.00
GOVI On 04-Aug-2016		GOVI	2	2	0.00
2025 On 04-Aug-2016		Bond Future	6	120	0.00
R186 On 04-Aug-2016		Bond Future	24	8,972	0.00
R197 On 04-Aug-2016		Bond Future	5	330	0.00
R203 On 04-Aug-2016		Bond Future	2	268	0.00
R204 On 04-Aug-2016		Bond Future	4	1,268	0.00
R248 On 04-Aug-2016		Bond Future	3	72	0.00
R209 On 04-Aug-2016		Bond Future	4	154	0.00
R214 On 04-Aug-2016		Bond Future	2	42	0.00
Grand Total for Daily Turnover Summary:			56	11,246	0.00