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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/06/2016

TO DATE : 29/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	2	2	0.00
GOVI On 03-Nov-2016		GOVI	1	10	0.00
R186 On 04-Aug-2016		Bond Future	9	953	0.00
R023 On 04-Aug-2016		Bond Future	1	6	0.00
2032 On 04-Aug-2016		Bond Future	1	10	0.00
R035 On 04-Aug-2016		Bond Future	4	1,014	0.00
2037 On 04-Aug-2016		Bond Future	2	400	0.00
R204 On 04-Aug-2016		Bond Future	2	210	0.00
R209 On 04-Aug-2016		Bond Future	2	29	0.00
R214 On 03-Nov-2016		Bond Future	4	3,620	0.00
Grand Total for Daily Turnover Summary:			28	6,254	0.00