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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/11/2016

TO DATE : 03/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	11	30	0.00
GOVI On 02-Feb-2017		GOVI	6	195	0.00
IGOV On 02-Feb-2017		Index Future	11	123	0.00
R186 On 02-Feb-2017		Bond Future	17	18,140	0.00
R202 On 02-Feb-2017		Bond Future	1	24,000	0.00
R023 On 02-Feb-2017		Bond Future	6	124	0.00
2032 On 02-Feb-2017		Bond Future	8	1,456	0.00
2037 On 02-Feb-2017		Bond Future	12	2,960	0.00
R204 On 02-Feb-2017		Bond Future	4	464	0.00
R248 On 02-Feb-2017		Bond Future	14	3,760	0.00
R208 On 02-Feb-2017		Bond Future	1	517	0.00
R209 On 02-Feb-2017		Bond Future	4	32	0.00
Grand Total for Daily Turnover Summary:			95	51,801	0.00