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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/08/2015

TO DATE : 12/08/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2015		Index Future	1	3	0.00
R023 On 05-Nov-2015		Bond Future	2	3,735	0.00
2037 On 05-Nov-2015		Bond Future	3	1,480	0.00
R204 On 05-Nov-2015		Bond Future	3	120	0.00
R207 On 05-Nov-2015		Bond Future	20	1,422	0.00
R208 On 05-Nov-2015		Bond Future	2	168	0.00
Grand Total for Daily Turnover Summary:			31	6,928	0.00