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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/12/2015

TO DATE : 17/12/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	4	496	0.00
GOVI On 04-Feb-2016		GOVI	1	2	0.00
R186 On 04-Feb-2016		Bond Future	1	20	0.00
2032 On 04-Feb-2016		Bond Future	1	20	0.00
2037 On 04-Feb-2016		Bond Future	1	10	0.00
R248 On 04-Feb-2016		Bond Future	1	50	0.00
R209 On 04-Feb-2016		Bond Future	6	5,248	0.00
R214 On 04-Feb-2016		Bond Future	27	2,768	0.00
Grand Total for Daily Turnover Summary:			42	8,614	0.00