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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/05/2016

TO DATE : 13/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	2	44	0.00
GOVI On 04-Aug-2016		GOVI	1	5	0.00
2025 On 04-Aug-2016		Bond Future	2	600	0.00
R186 On 04-Aug-2016		Bond Future	7	1,576	0.00
R209 On 04-Aug-2016	10.60 Call	Bond Future	5	554	0.00
R214 On 04-Aug-2016	11.30 Call	Bond Future	4	760	0.00
Grand Total for Daily Turnover Summary:			21	3,539	0.00