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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/06/2016

TO DATE : 01/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	2	200	0.00
GOVI On 04-Aug-2016		GOVI	3	60	0.00
2046 On 04-Aug-2016		Bond Future	3	12	0.00
R186 On 04-Aug-2016		Bond Future	4	154	0.00
R202 On 04-Aug-2016		Bond Future	3	16	0.00
R248 On 04-Aug-2016		Bond Future	10	378	0.00
R209 On 04-Aug-2016		Bond Future	8	150	0.00
R214 On 04-Aug-2016		Bond Future	4	22	0.00
Grand Total for Daily Turnover Summary:			37	992	0.00