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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/07/2016

TO DATE : 13/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016		Index Future	2	16	0.00
2025 On 04-Aug-2016		Bond Future	3	24	0.00
R186 On 03-Nov-2016		Bond Future	10	75	0.00
2032 On 04-Aug-2016		Bond Future	2	1,210	0.00
R248 On 04-Aug-2016		Bond Future	2	1,000	0.00
R207 On 04-Aug-2016		Bond Future	1	367	0.00
R214 On 04-Aug-2016		Bond Future	2	60	0.00
Grand Total for Daily Turnover Summary:			22	2,752	0.00