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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/09/2016

TO DATE : 27/09/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 03-Nov-2016		Index Future	1	1	0.00
AL7T On 03-Nov-2016		Index Future	1	1	0.00
R186 On 03-Nov-2016		Bond Future	5	544	0.00
2030 On 03-Nov-2016		Bond Future	31	2,000	0.00
2040 On 03-Nov-2016		Bond Future	2	1,200	0.00
R214 On 02-Feb-2017		Bond Future	23	16,446	0.00
Grand Total for Daily Turnover Summary:			63	20,192	0.00