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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/08/2016

TO DATE : 17/08/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Nov-2016		Bond Future	2	18	0.00
R186 On 03-Nov-2016		Bond Future	18	1,954	0.00
2030 On 03-Nov-2016		Bond Future	5	558	0.00
R204 On 03-Nov-2016		Bond Future	8	2,000	0.00
R207 On 03-Nov-2016		Bond Future	11	4,086	0.00
R208 On 03-Nov-2016		Bond Future	21	5,846	0.00
R209 On 03-Nov-2016		Bond Future	2	480	0.00
R210 On 03-Nov-2016		Bond Future	1	10	0.00
R213 On 03-Nov-2016		Bond Future	1	549	0.00
Grand Total for Daily Turnover Summary:			69	15,501	0.00