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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/11/2016

TO DATE : 23/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2017		Bond Future	2	46	0.00
R186 On 02-Feb-2017		Bond Future	2	100	0.00
2037 On 02-Feb-2017		Bond Future	3	413	0.00
R204 On 02-Feb-2017		Bond Future	2	50	0.00
2044 On 02-Feb-2017		Bond Future	2	16	0.00
R248 On 02-Feb-2017		Bond Future	2	12	0.00
R207 On 02-Feb-2017		Bond Future	2	64	0.00
R209 On 02-Feb-2017		Bond Future	3	38	0.00
Grand Total for Daily Turnover Summary:			18	739	0.00