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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/10/2016

TO DATE : 19/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 03-Nov-2016		Bond Future	3	734	0.00
2038 On 02-Feb-2017		Bond Future	7	3,874	0.00
2046 On 03-Nov-2016		Bond Future	3	26	0.00
2050 On 03-Nov-2016		Bond Future	3	486	0.00
R186 On 03-Nov-2016		Bond Future	9	2,394	0.00
R202 On 02-Feb-2017		Bond Future	8	7,271	0.00
R023 On 03-Nov-2016		Bond Future	2	392	0.00
R204 On 03-Nov-2016		Bond Future	1	1,199	0.00
R208 On 03-Nov-2016		Bond Future	5	194	0.00
Grand Total for Daily Turnover Summary:			41	16,570	0.00