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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/11/2016

TO DATE : 29/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2017		Bond Future	16	2,651	0.00
R203 On 02-Feb-2017		Bond Future	3	8,654	0.00
2030 On 02-Feb-2017		Bond Future	2	16	0.00
R035 On 02-Feb-2017		Bond Future	1	600	0.00
R248 On 02-Feb-2017		Bond Future	2	100	0.00
R207 On 02-Feb-2017		Bond Future	1	159	0.00
R209 On 02-Feb-2017		Bond Future	2	500	0.00
Grand Total for Daily Turnover Summary:			27	12,680	0.00