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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/12/2016

TO DATE : 06/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2017		Bond Future	2	244	0.00
R186 On 02-Feb-2017		Bond Future	4	506	0.00
R203 On 02-Feb-2017		Bond Future	2	354	0.00
2030 On 02-Feb-2017		Bond Future	2	32	0.00
2037 On 02-Feb-2017		Bond Future	3	230	0.00
R207 On 02-Feb-2017		Bond Future	2	44	0.00
R208 On 02-Feb-2017		Bond Future	2	286	0.00
R209 On 02-Feb-2017		Bond Future	4	6,500	0.00
R212 On 02-Feb-2017		Bond Future	2	284	0.00
Grand Total for Daily Turnover Summary:			23	8,480	0.00