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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/12/2016

TO DATE : 01/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R023 On 02-Feb-2017		Bond Future	2	2,900	0.00
R207 On 02-Feb-2017		Bond Future	1	165	0.00
R208 On 02-Feb-2017		Bond Future	1	3,684	0.00
R209 On 02-Feb-2017		Bond Future	4	5,684	0.00
R213 On 02-Feb-2017		Bond Future	7	4,560	0.00
R214 On 02-Feb-2017		Bond Future	3	478	0.00
Grand Total for Daily Turnover Summary:			18	17,471	0.00