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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/12/2016

TO DATE : 08/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2017		Bond Future	2	854	0.00
2038 On 02-Feb-2017		Bond Future	4	940	0.00
2050 On 02-Feb-2017		Bond Future	2	1,120	0.00
R186 On 02-Feb-2017		Bond Future	8	2,022	0.00
2032 On 02-Feb-2017		Bond Future	4	3,746	0.00
Grand Total for Daily Turnover Summary:			20	8,682	0.00