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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/12/2016

TO DATE : 13/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2017		Bond Future	20	3,631	0.00
R202 On 02-Feb-2017		Bond Future	1	97	0.00
2030 On 02-Feb-2017		Bond Future	8	1,160	0.00
R035 On 02-Feb-2017		Bond Future	1	250	0.00
R204 On 02-Feb-2017		Bond Future	2	240	0.00
Grand Total for Daily Turnover Summary:			32	5,378	0.00