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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 14/12/2016

TO DATE : 14/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ILBI On 02-Feb-2017		Index Future	2	4	0.00
R186 On 02-Feb-2017		Bond Future	13	1,317	0.00
R202 On 02-Feb-2017		Bond Future	1	153	0.00
2030 On 02-Feb-2017		Bond Future	8	1,800	0.00
R248 On 02-Feb-2017		Bond Future	3	17,610	0.00
R208 On 02-Feb-2017		Bond Future	12	8,944	0.00
R209 On 02-Feb-2017		Bond Future	1	20	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>40</b>	<b>29,848</b>	<b>0.00</b>