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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 20/12/2016

TO DATE : 20/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2017		GOVI	1	1	0.00
R186 On 02-Feb-2017		Bond Future	15	14,149	0.00
R197 On 02-Feb-2017		Bond Future	2	42	0.00
2030 On 02-Feb-2017		Bond Future	8	2,478	0.00
2044 On 02-Feb-2017		Bond Future	2	240	0.00
R207 On 02-Feb-2017		Bond Future	6	418	0.00
R208 On 02-Feb-2017		Bond Future	2	36	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>36</b>	<b>17,364</b>	<b>0.00</b>