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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/08/2016

TO DATE : 11/08/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016		Index Future	2	14	0.00
GOVI On 03-Nov-2016		GOVI	3	3	0.00
R186 On 03-Nov-2016		Bond Future	9	1,056	0.00
R197 On 03-Nov-2016		Bond Future	1	200	0.00
R202 On 03-Nov-2016		Bond Future	1	115	0.00
R023 On 03-Nov-2016		Bond Future	3	130	0.00
R204 On 03-Nov-2016		Bond Future	3	380	0.00
R209 On 03-Nov-2016		Bond Future	6	264	0.00
Grand Total for Daily Turnover Summary:			28	2,162	0.00