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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/08/2016

TO DATE : 12/08/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ILBI On 02-Feb-2017		Index Future	2	10	0.00
R186 On 03-Nov-2016		Bond Future	6	3,362	0.00
2030 On 03-Nov-2016		Bond Future	23	6,198	0.00
R207 On 03-Nov-2016		Bond Future	4	464	0.00
R214 On 03-Nov-2016		Bond Future	2	26	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>37</b>	<b>10,060</b>	<b>0.00</b>