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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 08/03/2016

TO DATE : 08/03/2016

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
GOVI On 05-May-2016		GOVI	1	1	0.00
R186 On 05-May-2016		Bond Future	2	753	0.00
R197 On 05-May-2016		Bond Future	1	63	0.00
R023 On 05-May-2016		Bond Future	1	1,050	0.00
2037 On 05-May-2016		Bond Future	1	370	0.00
2044 On 05-May-2016		Bond Future	1	20	0.00
R214 On 05-May-2016		Bond Future	1	300	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>8</b>	<b>2,557</b>	<b>0.00</b>