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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 08/07/2016

TO DATE : 08/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 04-Aug-2016		Bond Future	6	456	0.00
2038 On 04-Aug-2016		Bond Future	4	348	0.00
2046 On 04-Aug-2016		Bond Future	3	900	0.00
2050 On 04-Aug-2016		Bond Future	6	1,006	0.00
R186 On 04-Aug-2016		Bond Future	17	1,382	0.00
R197 On 04-Aug-2016		Bond Future	8	62	0.00
R202 On 04-Aug-2016		Bond Future	5	497	0.00
R211 On 04-Aug-2016		Bond Future	1	1	0.00
R212 On 04-Aug-2016		Bond Future	1	1	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>51</b>	<b>4,653</b>	<b>0.00</b>