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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/05/2015 **TO DATE : 29/05/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ILBI On 06-Aug-2015			Index Future	1	2	0.00
R186 On 06-Aug-2015			Bond Future	20	6,842	0.00
R202 On 06-Aug-2015			Bond Future	1	33	0.00
R023 On 06-Aug-2015			Bond Future	2	700	0.00
2037 On 06-Aug-2015			Bond Future	4	160	0.00
R204 On 06-Aug-2015			Bond Future	2	160	0.00
2044 On 06-Aug-2015			Bond Future	4	152	0.00
R207 On 06-Aug-2015			Bond Future	6	10,040	0.00
R208 On 06-Aug-2015			Bond Future	21	8,922	0.00
R209 On 06-Aug-2015			Bond Future	14	1,492	0.00
R210 On 06-Aug-2015			Bond Future	1	47	0.00
R214 On 06-Aug-2015			Bond Future	5	210	0.00
Grand Total for Daily Turnover Summary:				**81**	**28,760**	**0.00**