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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/10/2015

TO DATE : 21/10/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2015		GOVI	3	21	0.00
2025 On 05-Nov-2015		Bond Future	2	26	0.00
2038 On 04-Feb-2016		Bond Future	4	2,980	0.00
IGOV On 04-Feb-2016		Index Future	6	224	0.00
R202 On 04-Feb-2016		Bond Future	4	6,560	0.00
R203 On 04-Feb-2016		Bond Future	4	76	0.00
R204 On 04-Feb-2016		Bond Future	4	112	0.00
R248 On 05-Nov-2015		Bond Future	4	1,280	0.00
R207 On 04-Feb-2016		Bond Future	4	84	0.00
R214 On 04-Feb-2016		Bond Future	14	2,158	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>49</b>	<b>13,521</b>	<b>0.00</b>