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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/10/2015

TO DATE : 30/10/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2016		GOVI	10	326	0.00
2046 On 04-Feb-2016		Bond Future	1	400	0.00
2050 On 04-Feb-2016		Bond Future	1	550	0.00
ILBI On 04-Feb-2016		Index Future	2	6	0.00
R186 On 04-Feb-2016		Bond Future	6	3,122	0.00
R207 On 04-Feb-2016		Bond Future	5	7,705	0.00
R208 On 04-Feb-2016		Bond Future	8	156	0.00
R209 On 04-Feb-2016		Bond Future	14	6,032	0.00
R210 On 04-Feb-2016		Bond Future	1	250	0.00
R213 On 04-Feb-2016		Bond Future	4	8,664	0.00
R214 On 04-Feb-2016		Bond Future	5	16,885	0.00
Grand Total for Daily Turnover Summary:			57	44,096	0.00