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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/01/2016

TO DATE : 27/01/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2016		GOVI	1	2	0.00
2025 On 05-May-2016		Bond Future	32	1,604	0.00
2033 On 05-May-2016		Bond Future	3	16	0.00
2038 On 05-May-2016		Bond Future	30	3,144	0.00
R186 On 05-May-2016		Bond Future	2	200	0.00
R197 On 05-May-2016		Bond Future	31	248	0.00
R202 On 05-May-2016		Bond Future	3	68	0.00
R023 On 05-May-2016		Bond Future	8	2,360	0.00
2044 On 05-May-2016		Bond Future	4	476	0.00
R248 On 05-May-2016		Bond Future	6	632	0.00
R209 On 05-May-2016		Bond Future	4	648	0.00
R210 On 05-May-2016		Bond Future	30	192	0.00
R211 On 04-Feb-2016		Bond Future	2	1,440	0.00
R213 On 05-May-2016		Bond Future	4	240	0.00
R214 On 05-May-2016		Bond Future	10	3,152	0.00
Grand Total for Daily Turnover Summary:			170	14,422	0.00