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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 27/10/2015

TO DATE : 27/10/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2016		GOVI	6	202	0.00
2038 On 04-Feb-2016		Bond Future	6	6,544	0.00
2050 On 04-Feb-2016		Bond Future	6	4,932	0.00
R186 On 04-Feb-2016		Bond Future	16	5,820	0.00
R202 On 04-Feb-2016		Bond Future	4	84	0.00
R023 On 04-Feb-2016		Bond Future	8	2,360	0.00
2044 On 04-Feb-2016		Bond Future	4	608	0.00
R248 On 04-Feb-2016		Bond Future	6	632	0.00
R207 On 04-Feb-2016		Bond Future	22	11,096	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>78</b>	<b>32,278</b>	<b>0.00</b>