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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/01/2016

TO DATE : 14/01/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 05-May-2016		Bond Future	5	454	0.00
2050 On 05-May-2016		Bond Future	3	118	0.00
R186 On 04-Feb-2016		Bond Future	10	2,140	0.00
R197 On 05-May-2016		Bond Future	2	57	0.00
R023 On 04-Feb-2016		Bond Future	6	8,172	0.00
R203 On 04-Feb-2016		Bond Future	13	4,660	0.00
2037 On 05-May-2016		Bond Future	2	14	0.00
R204 On 04-Feb-2016		Bond Future	4	1,472	0.00
R208 On 04-Feb-2016		Bond Future	11	2,694	0.00
R209 On 05-May-2016		Bond Future	6	2,621	0.00
R210 On 05-May-2016		Bond Future	1	6	0.00
R211 On 05-May-2016		Bond Future	1	2	0.00
R212 On 05-May-2016		Bond Future	2	19	0.00
Grand Total for Daily Turnover Summary:			66	22,429	0.00