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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/01/2016

TO DATE : 26/01/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2016		GOVI	4	26	0.00
2033 On 05-May-2016		Bond Future	2	567	0.00
2038 On 05-May-2016		Bond Future	5	567	0.00
2046 On 05-May-2016		Bond Future	3	96	0.00
2050 On 05-May-2016		Bond Future	1	15	0.00
R186 On 05-May-2016		Bond Future	104	54,436	0.00
R202 On 05-May-2016		Bond Future	3	460	0.00
R023 On 05-May-2016		Bond Future	28	16,844	0.00
R203 On 05-May-2016		Bond Future	34	11,140	0.00
2030 On 05-May-2016		Bond Future	18	23,984	0.00
2032 On 05-May-2016		Bond Future	5	442	0.00
R035 On 05-May-2016		Bond Future	6	12,996	0.00
2037 On 05-May-2016		Bond Future	64	111,225	0.00
R204 On 05-May-2016		Bond Future	42	35,498	0.00
2044 On 05-May-2016		Bond Future	42	16,404	0.00
R248 On 05-May-2016		Bond Future	11	1,213	0.00
R207 On 05-May-2016		Bond Future	107	152,248	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 05-May-2016		Bond Future	87	151,766	0.00
R209 On 05-May-2016		Bond Future	44	33,256	0.00
R210 On 05-May-2016		Bond Future	1	6	0.00
R213 On 05-May-2016		Bond Future	6	27,496	0.00
R214 On 05-May-2016		Bond Future	63	41,542	0.00
Grand Total for Daily Turnover Summary:			680	692,227	0.00
