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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/02/2016

TO DATE : 05/02/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-May-2016		GOVI	1	2	0.00
2038 On 05-May-2016		Bond Future	2	2,000	0.00
R186 On 05-May-2016		Bond Future	18	10,957	0.00
R203 On 05-May-2016		Bond Future	9	40,142	0.00
R207 On 05-May-2016		Bond Future	6	4,330	0.00
R208 On 05-May-2016		Bond Future	6	10,000	0.00
R209 On 05-May-2016		Bond Future	6	7,500	0.00
R213 On 05-May-2016		Bond Future	6	15,010	0.00
R214 On 05-May-2016		Bond Future	6	10,000	0.00
Grand Total for Daily Turnover Summary:			60	99,941	0.00