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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/05/2015

TO DATE : 05/05/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2015		Index Future	13	1,003	0.00
GOVI On 06-Aug-2015		GOVI	11	559	0.00
2038 On 06-Aug-2015		Bond Future	5	3,260	0.00
IGOV On 06-Aug-2015		Index Future	14	806	0.00
R186 On 06-Aug-2015		Bond Future	129	62,023	0.00
R202 On 06-Aug-2015		Bond Future	6	1,956	0.00
R023 On 06-Aug-2015		Bond Future	2	1,724	0.00
R203 On 06-Aug-2015		Bond Future	8	520	0.00
2032 On 06-Aug-2015		Bond Future	5	540	0.00
2037 On 06-Aug-2015		Bond Future	38	42,832	0.00
R204 On 06-Aug-2015		Bond Future	28	10,146	0.00
2044 On 06-Aug-2015		Bond Future	27	3,042	0.00
R248 On 06-Aug-2015		Bond Future	37	7,143	0.00
R207 On 06-Aug-2015		Bond Future	68	71,982	0.00
R208 On 06-Aug-2015		Bond Future	61	72,758	0.00
R209 On 06-Aug-2015		Bond Future	35	4,240	0.00
R210 On 06-Aug-2015		Bond Future	5	332	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R211 On 06-Aug-2015		Bond Future	2	2,240	0.00
R212 On 06-Aug-2015		Bond Future	4	78	0.00
R213 On 06-Aug-2015		Bond Future	20	10,374	0.00
R214 On 06-Aug-2015		Bond Future	49	17,324	0.00
Grand Total for Daily Turnover Summary:			567	314,882	0.00
