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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/11/2015

TO DATE : 30/11/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2016		GOVI	3	3	0.00
R186 On 04-Feb-2016		Bond Future	45	10,206	0.00
R197 On 04-Feb-2016		Bond Future	4	30	0.00
R202 On 04-Feb-2016		Bond Future	1	3	0.00
R023 On 04-Feb-2016		Bond Future	34	2,864	0.00
R203 On 04-Feb-2016		Bond Future	23	500	0.00
2030 On 04-Feb-2016		Bond Future	30	7,354	0.00
2037 On 04-Feb-2016		Bond Future	4	2,300	0.00
R204 On 04-Feb-2016		Bond Future	34	1,720	0.00
2044 On 04-Feb-2016		Bond Future	3	400	0.00
R208 On 04-Feb-2016		Bond Future	34	1,536	0.00
R213 On 04-Feb-2016		Bond Future	38	6,454	0.00
Grand Total for Daily Turnover Summary:			253	33,370	0.00