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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/04/2016

TO DATE : 08/04/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 05-May-2016		Bond Future	1	596	0.00
2033 On 04-Aug-2016		Bond Future	3	1,919	0.00
2038 On 04-Aug-2016		Bond Future	2	6,726	0.00
2046 On 04-Aug-2016		Bond Future	4	8,493	0.00
2050 On 04-Aug-2016		Bond Future	4	10,166	0.00
R186 On 05-May-2016		Bond Future	3	1,980	0.00
R202 On 05-May-2016		Bond Future	2	10,466	0.00
R207 On 05-May-2016		Bond Future	3	6,600	0.00
Grand Total for Daily Turnover Summary:			22	46,946	0.00