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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/05/2016

TO DATE : 12/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-Aug-2016		Index Future	6	10	0.00
AL7T On 04-Aug-2016		Index Future	1	1	0.00
ES33 On 04-Aug-2016		Bond Future	3	18	0.00
GOVI On 04-Aug-2016		GOVI	3	18	0.00
2033 On 04-Aug-2016		Bond Future	3	18	0.00
2038 On 04-Aug-2016		Bond Future	4	92	0.00
2046 On 04-Aug-2016		Bond Future	5	56	0.00
2050 On 04-Aug-2016		Bond Future	5	88	0.00
IGOV On 04-Aug-2016		Index Future	1	2	0.00
R186 On 04-Aug-2016		Bond Future	9	67	0.00
R197 On 04-Aug-2016		Bond Future	5	11	0.00
R202 On 04-Aug-2016		Bond Future	8	200	0.00
2037 On 04-Aug-2016		Bond Future	3	90,000	0.00
R248 On 04-Aug-2016		Bond Future	10	90,078	0.00
R208 On 04-Aug-2016		Bond Future	7	466	0.00
R209 On 04-Aug-2016		Bond Future	7	30	0.00
R211 On 04-Aug-2016		Bond Future	1	2	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R212 On 04-Aug-2016		Bond Future	1	12	0.00
Grand Total for Daily Turnover Summary:			82	181,169	0.00
