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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/10/2016

TO DATE : 27/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	4	456	0.00
ES33 On 02-Feb-2017		Bond Future	20	8,000	0.00
ES42 On 02-Feb-2017		Bond Future	22	17,108	0.00
GOVI On 02-Feb-2017		GOVI	8	302	0.00
2025 On 03-Nov-2016		Bond Future	14	612	0.00
2033 On 02-Feb-2017		Bond Future	6	1,322	0.00
2038 On 02-Feb-2017		Bond Future	8	8,968	0.00
2046 On 02-Feb-2017		Bond Future	4	908	0.00
IGOV On 02-Feb-2017		Index Future	2	640	0.00
R186 On 02-Feb-2017		Bond Future	46	118,404	0.00
R197 On 02-Feb-2017		Bond Future	10	548	0.00
R202 On 02-Feb-2017		Bond Future	12	11,068	0.00
R023 On 02-Feb-2017		Bond Future	2	34	0.00
2030 On 02-Feb-2017		Bond Future	2	56	0.00
2032 On 02-Feb-2017		Bond Future	6	628	0.00
2037 On 02-Feb-2017		Bond Future	4	562	0.00
R204 On 02-Feb-2017		Bond Future	31	35,740	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 02-Feb-2017		Bond Future	2	14	0.00
R248 On 02-Feb-2017		Bond Future	26	125,906	0.00
R207 On 02-Feb-2017		Bond Future	26	39,046	0.00
R208 On 02-Feb-2017		Bond Future	5	1,084	0.00
R209 On 02-Feb-2017		Bond Future	4	662	0.00
R213 On 02-Feb-2017		Bond Future	14	1,348	0.00
R214 On 02-Feb-2017		Bond Future	2	44	0.00
Grand Total for Daily Turnover Summary:			280	373,460	0.00