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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/05/2017

TO DATE : 02/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	12	746	0.00
GOVI On 03-Aug-2017		GOVI	5	13	0.00
2025 On 03-Aug-2017		Bond Future	8	1,662	0.00
2038 On 03-Aug-2017		Bond Future	6	5,336	0.00
2050 On 03-Aug-2017		Bond Future	6	6,446	0.00
IGOV On 03-Aug-2017		Index Future	12	814	0.00
R186 On 03-Aug-2017		Bond Future	54	58,142	0.00
R202 On 03-Aug-2017		Bond Future	12	1,764	0.00
R023 On 03-Aug-2017		Bond Future	48	42,498	0.00
2030 On 03-Aug-2017		Bond Future	38	18,306	0.00
2032 On 03-Aug-2017		Bond Future	54	32,433	0.00
R035 On 03-Aug-2017		Bond Future	8	19,616	0.00
2037 On 02-Nov-2017		Bond Future	30	37,944	0.00
R204 On 03-Aug-2017		Bond Future	6	17,182	0.00
2040 On 03-Aug-2017		Bond Future	22	25,056	0.00
2044 On 03-Aug-2017		Bond Future	10	20,632	0.00
R248 On 02-Nov-2017		Bond Future	26	2,552	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R207 On 03-Aug-2017		Bond Future	65	64,567	0.00
R208 On 03-Aug-2017		Bond Future	74	38,440	0.00
R209 On 03-Aug-2017		Bond Future	44	64,008	0.00
R210 On 03-Aug-2017		Bond Future	8	3,564	0.00
R213 On 03-Aug-2017		Bond Future	28	11,534	0.00
R214 On 03-Aug-2017		Bond Future	26	28,874	0.00
Grand Total for Daily Turnover Summary:			602	502,129	0.00
