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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/02/2017

TO DATE : 01/02/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-May-2017		Bond Future	1	215	0.00
ES42 On 04-May-2017		Bond Future	1	245	0.00
2029 On 04-May-2017		Bond Future	7	1,644	0.00
2033 On 04-May-2017		Bond Future	1	297	0.00
2038 On 04-May-2017		Bond Future	1	892	0.00
2046 On 04-May-2017		Bond Future	3	231	0.00
2050 On 04-May-2017		Bond Future	3	618	0.00
R186 On 03-Aug-2017	8.85 Put	Bond Future	140	19,136	0.00
R197 On 04-May-2017		Bond Future	2	75	0.00
R023 On 04-May-2017		Bond Future	6	1,432	0.00
R203 On 04-May-2017		Bond Future	22	10,488	0.00
2032 On 02-Feb-2017		Bond Future	3	364	0.00
R035 On 04-May-2017		Bond Future	1	30	0.00
2037 On 03-Aug-2017		Bond Future	18	1,622	0.00
R204 On 04-May-2017		Bond Future	13	6,764	0.00
R207 On 04-May-2017		Bond Future	1	175	0.00
R208 On 04-May-2017		Bond Future	22	7,260	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 04-May-2017		Bond Future	5	734	0.00
R210 On 04-May-2017		Bond Future	1	32	0.00
R213 On 04-May-2017		Bond Future	14	5,316	0.00
R214 On 04-May-2017		Bond Future	1	205	0.00
Grand Total for Daily Turnover Summary:			266	57,775	0.00
