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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/10/2016

TO DATE : 26/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 02-Feb-2017		Bond Future	22	18,000	0.00
2025 On 02-Feb-2017		Bond Future	24	8,656	0.00
2033 On 02-Feb-2017		Bond Future	20	18,724	0.00
2038 On 02-Feb-2017		Bond Future	3	30,710	0.00
2046 On 02-Feb-2017		Bond Future	20	69,040	0.00
2050 On 02-Feb-2017		Bond Future	14	78,876	0.00
R186 On 02-Feb-2017		Bond Future	64	19,936	0.00
R197 On 02-Feb-2017		Bond Future	16	636	0.00
R202 On 02-Feb-2017		Bond Future	20	18,450	0.00
R023 On 02-Feb-2017		Bond Future	52	18,094	0.00
R203 On 02-Feb-2017		Bond Future	32	19,456	0.00
2030 On 02-Feb-2017		Bond Future	22	27,704	0.00
2032 On 02-Feb-2017		Bond Future	24	18,336	0.00
2037 On 02-Feb-2017		Bond Future	20	35,396	0.00
R204 On 02-Feb-2017		Bond Future	6	4,564	0.00
2044 On 02-Feb-2017		Bond Future	26	57,948	0.00
R248 On 03-Nov-2016		Bond Future	3	210	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R207 On 02-Feb-2017		Bond Future	4	460	0.00
R208 On 02-Feb-2017		Bond Future	52	23,448	0.00
R209 On 02-Feb-2017		Bond Future	30	37,392	0.00
R210 On 02-Feb-2017		Bond Future	2	1,038	0.00
R212 On 02-Feb-2017		Bond Future	24	11,276	0.00
R213 On 02-Feb-2017		Bond Future	56	78,840	0.00
R214 On 02-Feb-2017		Bond Future	30	34,662	0.00
Grand Total for Daily Turnover Summary:			586	631,852	0.00