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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 31/01/2017** **TO DATE : 31/01/2017**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| ALBI On 04-May-2017 | | | Index Future | 6 | 8 | 0.00 |
| ES33 On 04-May-2017 | | | Bond Future | 7 | 285 | 0.00 |
| 2029 On 04-May-2017 | | | Bond Future | 6 | 3,400 | 0.00 |
| 2033 On 04-May-2017 | | | Bond Future | 1 | 2 | 0.00 |
| 2038 On 04-May-2017 | | | Bond Future | 1 | 3 | 0.00 |
| 2046 On 04-May-2017 | | | Bond Future | 2 | 252 | 0.00 |
| 2050 On 04-May-2017 | | | Bond Future | 1 | 3 | 0.00 |
| ILBI On 02-Feb-2017 | | | Index Future | 10 | 314 | 0.00 |
| IGOV On 03-Aug-2017 | | | Index Future | 14 | 857 | 0.00 |
| R186 On 04-May-2017 | | | Bond Future | 19 | 3,818 | 0.00 |
| R202 On 04-May-2017 | | | Bond Future | 5 | 1,500 | 0.00 |
| 2032 On 04-May-2017 | | | Bond Future | 4 | 574 | 0.00 |
| 2037 On 03-Aug-2017 | | | Bond Future | 3 | 810 | 0.00 |
| R204 On 02-Feb-2017 | | | Bond Future | 2 | 200 | 0.00 |
| 2044 On 04-May-2017 | | | Bond Future | 4 | 400 | 0.00 |
| R248 On 02-Feb-2017 | | | Bond Future | 1 | 200 | 0.00 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| **Grand Total for Daily Turnover Summary:** | | | | **86** | **12,626** | **0.00** |