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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/01/2017

TO DATE : 23/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	2	124	0.00
GOVI On 02-Feb-2017		GOVI	3	6	0.00
R186 On 04-May-2017		Bond Future	6	1,630	0.00
R202 On 02-Feb-2017		Bond Future	5	72	0.00
R023 On 04-May-2017		Bond Future	6	18,340	0.00
2030 On 04-May-2017		Bond Future	2	1,540	0.00
2037 On 04-May-2017		Bond Future	6	3,444	0.00
R204 On 04-May-2017		Bond Future	6	16,842	0.00
2044 On 04-May-2017		Bond Future	4	1,384	0.00
R248 On 04-May-2017		Bond Future	10	70,702	0.00
R207 On 04-May-2017		Bond Future	4	2,946	0.00
R208 On 04-May-2017		Bond Future	2	5,454	0.00
R209 On 04-May-2017		Bond Future	4	2,332	0.00
R213 On 04-May-2017		Bond Future	2	1,600	0.00
R214 On 04-May-2017		Bond Future	6	4,838	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>68</b>	<b>131,254</b>	<b>0.00</b>