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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/01/2017

TO DATE : 24/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-May-2017		Index Future	10	28	0.00
GOVI On 04-May-2017		GOVI	6	402	0.00
2025 On 04-May-2017		Bond Future	12	3,668	0.00
2038 On 04-May-2017		Bond Future	10	9,020	0.00
2050 On 04-May-2017		Bond Future	6	6,192	0.00
IGOV On 04-May-2017		Index Future	2	824	0.00
R186 On 04-May-2017		Bond Future	92	102,066	0.00
R202 On 04-May-2017		Bond Future	6	900	0.00
R023 On 04-May-2017		Bond Future	12	35,707	0.00
R203 On 04-May-2017		Bond Future	14	91,228	0.00
2030 On 04-May-2017		Bond Future	8	19,802	0.00
2032 On 04-May-2017		Bond Future	8	21,816	0.00
R035 On 04-May-2017		Bond Future	8	16,314	0.00
2037 On 04-May-2017		Bond Future	8	36,262	0.00
R204 On 04-May-2017		Bond Future	10	17,568	0.00
2040 On 04-May-2017		Bond Future	4	10,932	0.00
2044 On 04-May-2017		Bond Future	4	13,548	0.00

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R248 On 04-May-2017		Bond Future	15	1,516	0.00
R207 On 04-May-2017		Bond Future	12	137,608	0.00
R208 On 04-May-2017		Bond Future	14	24,427	0.00
R209 On 04-May-2017		Bond Future	16	137,335	0.00
R210 On 04-May-2017		Bond Future	2	2,360	0.00
R212 On 04-May-2017		Bond Future	4	4,000	0.00
R213 On 04-May-2017		Bond Future	14	91,870	0.00
R214 On 04-May-2017		Bond Future	16	80,271	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>313</b>	<b>865,664</b>	<b>0.00</b>