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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/01/2017

TO DATE : 18/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 04-May-2017		Bond Future	6	3,168	0.00
2046 On 04-May-2017		Bond Future	5	4,170	0.00
2050 On 02-Feb-2017		Bond Future	1	107	0.00
IGOV On 04-May-2017		Index Future	9	252	0.00
R186 On 02-Feb-2017		Bond Future	2	50	0.00
R202 On 04-May-2017		Bond Future	5	7,084	0.00
R023 On 04-May-2017		Bond Future	4	8,980	0.00
R203 On 04-May-2017		Bond Future	8	2,556	0.00
R204 On 04-May-2017		Bond Future	4	112	0.00
R248 On 02-Feb-2017		Bond Future	10	14,080	0.00
R207 On 04-May-2017		Bond Future	9	160	0.00
R208 On 02-Feb-2017		Bond Future	6	360	0.00
R209 On 02-Feb-2017		Bond Future	2	512	0.00
R210 On 02-Feb-2017		Bond Future	1	14	0.00
R212 On 02-Feb-2017		Bond Future	1	122	0.00
Grand Total for Daily Turnover Summary:			73	41,727	0.00