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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/01/2017

TO DATE : 26/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	1	19	0.00
AL37 On 04-May-2017		Index Future	1	1	0.00
GOVI On 04-May-2017		GOVI	17	999	0.00
2033 On 04-May-2017		Bond Future	6	1,308	0.00
2038 On 04-May-2017		Bond Future	10	15,606	0.00
2046 On 04-May-2017		Bond Future	6	1,228	0.00
2050 On 04-May-2017		Bond Future	8	6,984	0.00
IGOV On 04-May-2017		Index Future	2	640	0.00
R186 On 04-May-2017		Bond Future	44	14,504	0.00
R197 On 04-May-2017		Bond Future	14	4,348	0.00
R202 On 04-May-2017		Bond Future	12	11,564	0.00
R023 On 04-May-2017		Bond Future	10	984	0.00
2030 On 04-May-2017		Bond Future	7	427	0.00
2032 On 04-May-2017		Bond Future	16	5,916	0.00
2037 On 04-May-2017		Bond Future	2	22	0.00
R204 On 04-May-2017		Bond Future	11	10,796	0.00
2044 On 04-May-2017		Bond Future	2	14	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 04-May-2017		Bond Future	9	6,334	0.00
R207 On 04-May-2017		Bond Future	86	126,192	0.00
R208 On 04-May-2017		Bond Future	51	23,834	0.00
R209 On 04-May-2017		Bond Future	8	184	0.00
R213 On 04-May-2017		Bond Future	5	434	0.00
R214 On 04-May-2017		Bond Future	58	64,884	0.00
Grand Total for Daily Turnover Summary:			386	297,222	0.00
