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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/01/2017

TO DATE : 30/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	10	756	0.00
AL37 On 04-May-2017		Index Future	4	12	0.00
GOVI On 04-May-2017		GOVI	8	118	0.00
2025 On 04-May-2017		Bond Future	22	7,656	0.00
2033 On 04-May-2017		Bond Future	1	39	0.00
2038 On 04-May-2017		Bond Future	1	101	0.00
2046 On 04-May-2017		Bond Future	1	36	0.00
2050 On 04-May-2017		Bond Future	2	145	0.00
IGOV On 04-May-2017		Index Future	14	230	0.00
R186 On 03-Aug-2017	9.50 Put	Bond Future	59	86,027	0.00
R202 On 04-May-2017		Bond Future	14	2,243	0.00
R023 On 04-May-2017		Bond Future	5	4,280	0.00
R203 On 04-May-2017		Bond Future	1	2,700	0.00
2030 On 04-May-2017		Bond Future	34	27,139	0.00
2032 On 04-May-2017		Bond Future	32	4,584	0.00
R035 On 02-Feb-2017		Bond Future	2	500	0.00
R204 On 04-May-2017		Bond Future	3	16,000	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 04-May-2017		Bond Future	4	600	0.00
R248 On 04-May-2017		Bond Future	9	5,708	0.00
R207 On 04-May-2017		Bond Future	1	3,600	0.00
R208 On 04-May-2017		Bond Future	16	6,156	0.00
R209 On 04-May-2017		Bond Future	22	14,858	0.00
R210 On 04-May-2017		Bond Future	6	1,208	0.00
R212 On 04-May-2017		Bond Future	24	9,232	0.00
R213 On 04-May-2017		Bond Future	3	8,400	0.00
R214 On 04-May-2017		Bond Future	2	26	0.00
Grand Total for Daily Turnover Summary:			300	202,354	0.00