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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/04/2017

TO DATE : 06/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 03-Aug-2017		Bond Future	3	712	0.00
2038 On 03-Aug-2017		Bond Future	3	402	0.00
2046 On 03-Aug-2017		Bond Future	3	1,274	0.00
2050 On 03-Aug-2017		Bond Future	3	604	0.00
IGOV On 03-Aug-2017		Index Future	1	2	0.00
R186 On 02-Nov-2017		Bond Future	210	27,381	0.00
R202 On 04-May-2017		Bond Future	2	159	0.00
2030 On 04-May-2017		Bond Future	2	2	0.00
R248 On 04-May-2017		Bond Future	2	520	0.00
R209 On 04-May-2017		Bond Future	2	1,400	0.00
R213 On 04-May-2017		Bond Future	2	740	0.00
R214 On 04-May-2017		Bond Future	2	2	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>235</b>	<b>33,198</b>	<b>0.00</b>