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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/01/2017

TO DATE : 19/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2017		GOVI	4	7	0.00
2033 On 02-Feb-2017		Bond Future	1	1	0.00
2038 On 04-May-2017		Bond Future	4	1,610	0.00
2046 On 02-Feb-2017		Bond Future	2	340	0.00
2050 On 02-Feb-2017		Bond Future	2	214	0.00
IGOV On 04-May-2017		Index Future	2	8	0.00
R186 On 02-Feb-2017		Bond Future	9	1,618	0.00
R023 On 02-Feb-2017		Bond Future	4	516	0.00
R203 On 02-Feb-2017		Bond Future	4	1,980	0.00
2032 On 02-Feb-2017		Bond Future	3	446	0.00
R204 On 02-Feb-2017		Bond Future	4	3,080	0.00
2044 On 02-Feb-2017		Bond Future	3	1,138	0.00
R248 On 02-Feb-2017		Bond Future	2	100	0.00
R208 On 02-Feb-2017		Bond Future	7	620	0.00
R209 On 02-Feb-2017		Bond Future	7	120	0.00
Grand Total for Daily Turnover Summary:			58	11,798	0.00