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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/02/2017

TO DATE : 02/02/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	6	12	0.00
GOVI On 04-May-2017		GOVI	4	14	0.00
R186 On 04-May-2017		Bond Future	32	20,942	0.00
R023 On 04-May-2017		Bond Future	7	85	0.00
2030 On 04-May-2017		Bond Future	2	2	0.00
R035 On 04-May-2017		Bond Future	4	852	0.00
R204 On 04-May-2017		Bond Future	6	1,202	0.00
2040 On 04-May-2017		Bond Future	3	1,178	0.00
2044 On 04-May-2017		Bond Future	2	140	0.00
R248 On 04-May-2017		Bond Future	10	1,356	0.00
R208 On 04-May-2017		Bond Future	2	2	0.00
R214 On 04-May-2017		Bond Future	2	2	0.00
Grand Total for Daily Turnover Summary:			80	25,787	0.00