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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/03/2017

TO DATE : 02/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-May-2017		Bond Future	2	170	0.00
2030 On 04-May-2017		Bond Future	2	206	0.00
2037 On 04-May-2017		Bond Future	2	166	0.00
R204 On 04-May-2017		Bond Future	2	356	0.00
R248 On 04-May-2017		Bond Future	2	714	0.00
R207 On 04-May-2017		Bond Future	2	90	0.00
R208 On 04-May-2017		Bond Future	2	370	0.00
R209 On 04-May-2017		Bond Future	3	168	0.00
R214 On 04-May-2017		Bond Future	2	348	0.00
Grand Total for Daily Turnover Summary:			19	2,588	0.00