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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/08/2017

TO DATE : 01/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 02-Nov-2017		Bond Future	14	6,600	0.00
ES42 On 02-Nov-2017		Bond Future	16	15,508	0.00
2025 On 02-Nov-2017		Bond Future	12	3,656	0.00
2038 On 02-Nov-2017		Bond Future	10	9,996	0.00
2046 On 02-Nov-2017		Bond Future	2	2,000	0.00
2050 On 02-Nov-2017		Bond Future	8	6,132	0.00
IGOV On 03-Aug-2017		Index Future	2	4	0.00
R186 On 01-Feb-2018	9.00 Put	Bond Future	138	98,285	0.00
R202 On 02-Nov-2017		Bond Future	18	7,958	0.00
R023 On 02-Nov-2017		Bond Future	54	54,545	0.00
2030 On 02-Nov-2017		Bond Future	48	31,854	0.00
2032 On 02-Nov-2017		Bond Future	44	27,462	0.00
R035 On 02-Nov-2017		Bond Future	17	23,872	0.00
2037 On 02-Nov-2017		Bond Future	22	36,778	0.00
R204 On 02-Nov-2017		Bond Future	74	49,338	0.00
2040 On 02-Nov-2017		Bond Future	2	700	0.00
2044 On 02-Nov-2017		Bond Future	12	8,504	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 02-Nov-2017		Bond Future	12	1,478	0.00
R207 On 02-Nov-2017		Bond Future	82	65,284	0.00
R208 On 02-Nov-2017		Bond Future	72	39,298	0.00
R209 On 02-Nov-2017		Bond Future	39	68,161	0.00
R210 On 02-Nov-2017		Bond Future	8	3,560	0.00
R212 On 02-Nov-2017		Bond Future	4	4,000	0.00
R213 On 02-Nov-2017		Bond Future	24	32,062	0.00
R214 On 02-Nov-2017		Bond Future	28	28,964	0.00
Grand Total for Daily Turnover Summary:			762	625,999	0.00
