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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/02/2017

TO DATE : 03/02/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 04-May-2017		Bond Future	1	5,750	0.00
2038 On 04-May-2017		Bond Future	1	4,750	0.00
R186 On 04-May-2017		Bond Future	3	1,370	0.00
R202 On 04-May-2017		Bond Future	2	1,118	0.00
2030 On 04-May-2017		Bond Future	1	10,000	0.00
2037 On 04-May-2017		Bond Future	1	162	0.00
R204 On 04-May-2017		Bond Future	2	400	0.00
2044 On 04-May-2017		Bond Future	1	13,000	0.00
R248 On 04-May-2017		Bond Future	1	7,000	0.00
R209 On 04-May-2017		Bond Future	1	169	0.00
Grand Total for Daily Turnover Summary:			14	43,719	0.00