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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/07/2017

TO DATE : 10/07/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2017		GOVI	1	1	0.00
2033 On 03-Aug-2017		Bond Future	2	6,133	0.00
2038 On 03-Aug-2017		Bond Future	4	13,870	0.00
2046 On 03-Aug-2017		Bond Future	2	12,987	0.00
2050 On 03-Aug-2017		Bond Future	2	17,755	0.00
R186 On 03-Aug-2017		Bond Future	3	106	0.00
R202 On 03-Aug-2017		Bond Future	2	16,698	0.00
R023 On 03-Aug-2017		Bond Future	5	244	0.00
R208 On 03-Aug-2017		Bond Future	2	92	0.00
Grand Total for Daily Turnover Summary:			23	67,886	0.00