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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/09/2017

TO DATE : 04/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	3	4	0.00
R186 On 02-Nov-2017		Bond Future	11	8,248	0.00
R023 On 02-Nov-2017		Bond Future	2	34	0.00
2030 On 02-Nov-2017		Bond Future	3	66	0.00
2032 On 02-Nov-2017		Bond Future	6	968	0.00
2037 On 02-Nov-2017		Bond Future	9	9,726	0.00
2044 On 03-May-2018		Bond Future	7	3,762	0.00
R248 On 02-Nov-2017		Bond Future	6	4,414	0.00
R208 On 02-Nov-2017		Bond Future	4	902	0.00
R209 On 02-Nov-2017		Bond Future	8	635	0.00
R213 On 02-Nov-2017		Bond Future	2	42	0.00
R214 On 02-Nov-2017		Bond Future	6	1,398	0.00
Grand Total for Daily Turnover Summary:			67	30,199	0.00