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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/01/2017

TO DATE : 12/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2017		Bond Future	4	34	0.00
R023 On 02-Feb-2017		Bond Future	1	20	0.00
2030 On 02-Feb-2017		Bond Future	5	10,124	0.00
R035 On 02-Feb-2017		Bond Future	1	600	0.00
R248 On 02-Feb-2017		Bond Future	3	17,610	0.00
R209 On 04-May-2017	9.63 Put	Bond Future	2	1,152	0.00
Grand Total for Daily Turnover Summary:			16	29,540	0.00