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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/08/2017

TO DATE : 03/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 02-Nov-2017		Index Future	5	84	0.00
R186 On 01-Feb-2018	9.25 Put	Bond Future	84	10,670	0.00
R202 On 02-Nov-2017		Bond Future	1	29	0.00
R023 On 02-Nov-2017		Bond Future	1	25	0.00
2030 On 02-Nov-2017		Bond Future	1	146	0.00
R204 On 02-Nov-2017		Bond Future	2	700	0.00
2040 On 02-Nov-2017		Bond Future	1	700	0.00
R208 On 02-Nov-2017		Bond Future	1	21	0.00
R209 On 02-Nov-2017		Bond Future	5	472	0.00
R212 On 02-Nov-2017		Bond Future	14	224	0.00
Grand Total for Daily Turnover Summary:			115	13,071	0.00