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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/11/2017

TO DATE : 06/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	2	4	0.00
GOVI On 01-Feb-2018		GOVI	4	6	0.00
2038 On 01-Feb-2018		Bond Future	2	184	0.00
R186 On 01-Feb-2018		Bond Future	36	2,328	0.00
R023 On 01-Feb-2018		Bond Future	2	560	0.00
2032 On 01-Feb-2018		Bond Future	2	90	0.00
R204 On 01-Feb-2018		Bond Future	2	434	0.00
2044 On 01-Feb-2018		Bond Future	2	400	0.00
R248 On 01-Feb-2018		Bond Future	6	14,500	0.00
R209 On 01-Feb-2018		Bond Future	19	4,524	0.00
Grand Total for Daily Turnover Summary:			77	23,030	0.00