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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/03/2018

TO DATE : 05/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-May-2018		GOVI	6	22	0.00
R186 On 03-May-2018		Bond Future	41	4,900	0.00
R202 On 03-May-2018		Bond Future	1	5	0.00
R023 On 03-May-2018		Bond Future	1	1,264	0.00
2030 On 03-May-2018		Bond Future	5	1,973	0.00
2032 On 03-May-2018		Bond Future	1	1,247	0.00
R035 On 03-May-2018		Bond Future	1	1,552	0.00
2037 On 03-May-2018		Bond Future	1	3,448	0.00
R204 On 03-May-2018		Bond Future	1	366	0.00
2040 On 03-May-2018	8.50 Call	Bond Future	13	3,141	0.00
2044 On 03-May-2018		Bond Future	1	2,177	0.00
R248 On 03-May-2018		Bond Future	1	262	0.00
R207 On 03-May-2018		Bond Future	1	3,091	0.00
R208 On 03-May-2018		Bond Future	1	1,379	0.00
R209 On 03-May-2018		Bond Future	4	3,287	0.00
R213 On 03-May-2018		Bond Future	3	899	0.00
R214 On 03-May-2018		Bond Future	1	1,594	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
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Grand Total for Daily Turnover Summary:			83	30,607	0.00
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