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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/01/2017

TO DATE : 11/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 02-Feb-2017		Bond Future	5	1,058	0.00
2038 On 02-Feb-2017		Bond Future	5	338	0.00
2046 On 02-Feb-2017		Bond Future	3	20	0.00
2050 On 02-Feb-2017		Bond Future	5	351	0.00
IGOV On 02-Feb-2017		Index Future	1	3	0.00
R186 On 02-Feb-2017	8.90 Put	Bond Future	4	44	0.00
R202 On 02-Feb-2017		Bond Future	6	374	0.00
2030 On 02-Feb-2017		Bond Future	5	2,732	0.00
R209 On 02-Feb-2017		Bond Future	2	49	0.00
Grand Total for Daily Turnover Summary:			36	4,969	0.00