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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/04/2017

TO DATE : 24/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2017		GOVI	9	603	0.00
2025 On 03-Aug-2017		Bond Future	24	11,484	0.00
2033 On 03-Aug-2017		Bond Future	6	21,508	0.00
2038 On 03-Aug-2017		Bond Future	6	54,452	0.00
2050 On 03-Aug-2017		Bond Future	6	69,812	0.00
R186 On 03-Aug-2017		Bond Future	228	63,971	0.00
R023 On 03-Aug-2017		Bond Future	12	24,272	0.00
R203 On 04-May-2017		Bond Future	13	5,244	0.00
2030 On 03-Aug-2017		Bond Future	5	3,698	0.00
2037 On 03-Aug-2017		Bond Future	2	3,428	0.00
R204 On 03-Aug-2017		Bond Future	16	21,940	0.00
2044 On 03-Aug-2017		Bond Future	2	1,340	0.00
R248 On 03-Aug-2017		Bond Future	4	71,678	0.00
R207 On 03-Aug-2017		Bond Future	6	3,912	0.00
R208 On 03-Aug-2017		Bond Future	22	12,702	0.00
R209 On 03-Aug-2017		Bond Future	2	3,280	0.00
R212 On 03-Aug-2017		Bond Future	24	13,548	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Aug-2017		Bond Future	9	3,334	0.00
R214 On 03-Aug-2017		Bond Future	2	5,594	0.00
Grand Total for Daily Turnover Summary:			398	395,800	0.00
