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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/08/2017

TO DATE : 08/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017		Index Future	11	79	0.00
GOVI On 02-Nov-2017		GOVI	2	80	0.00
R186 On 02-Nov-2017		Bond Future	54	8,653	0.00
R023 On 02-Nov-2017		Bond Future	2	260	0.00
2037 On 02-Nov-2017		Bond Future	30	6,400	0.00
R204 On 02-Nov-2017		Bond Future	2	372	0.00
R208 On 02-Nov-2017		Bond Future	3	120	0.00
R209 On 01-Feb-2018	10.10 Put	Bond Future	37	31,500	0.00
R212 On 02-Nov-2017		Bond Future	15	222	0.00
R214 On 02-Nov-2017		Bond Future	2	78	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>158</b>	<b>47,764</b>	<b>0.00</b>