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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/08/2017

TO DATE : 14/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	1	5	0.00
2038 On 02-Nov-2017		Bond Future	2	84	0.00
2050 On 02-Nov-2017		Bond Future	36	2,832	0.00
R186 On 02-Nov-2017		Bond Future	11	1,226	0.00
R202 On 02-Nov-2017		Bond Future	12	1,416	0.00
2032 On 02-Nov-2017		Bond Future	3	280	0.00
2037 On 02-Nov-2017		Bond Future	12	2,460	0.00
R209 On 02-Nov-2017		Bond Future	2	1,010	0.00
R212 On 02-Nov-2017		Bond Future	17	886	0.00
Grand Total for Daily Turnover Summary:			96	10,199	0.00