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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/08/2017

TO DATE : 28/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	4	8	0.00
R186 On 02-Nov-2017		Bond Future	12	3,618	0.00
R023 On 02-Nov-2017		Bond Future	5	710	0.00
2030 On 02-Nov-2017		Bond Future	3	732	0.00
2032 On 02-Nov-2017		Bond Future	1	164	0.00
R035 On 02-Nov-2017		Bond Future	10	588	0.00
2037 On 02-Nov-2017		Bond Future	17	8,707	0.00
R204 On 02-Nov-2017		Bond Future	2	2,388	0.00
2044 On 02-Nov-2017		Bond Future	3	2,134	0.00
R208 On 02-Nov-2017		Bond Future	1	25	0.00
R214 On 02-Nov-2017		Bond Future	3	178	0.00
Grand Total for Daily Turnover Summary:			61	19,252	0.00