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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/08/2017

TO DATE : 30/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	1	1	0.00
R186 On 02-Nov-2017		Bond Future	66	13,072	0.00
R023 On 02-Nov-2017		Bond Future	6	1,504	0.00
2030 On 02-Nov-2017		Bond Future	4	984	0.00
R035 On 02-Nov-2017		Bond Future	1	1,231	0.00
2037 On 02-Nov-2017		Bond Future	2	14	0.00
R204 On 02-Nov-2017		Bond Future	4	1,564	0.00
2040 On 02-Nov-2017		Bond Future	2	14	0.00
2044 On 02-Nov-2017		Bond Future	1	200	0.00
R248 On 02-Nov-2017		Bond Future	3	274	0.00
R207 On 02-Nov-2017		Bond Future	5	2,829	0.00
R208 On 02-Nov-2017		Bond Future	4	1,648	0.00
R209 On 02-Nov-2017		Bond Future	17	12,054	0.00
R214 On 02-Nov-2017		Bond Future	6	4,030	0.00
Grand Total for Daily Turnover Summary:			122	39,419	0.00