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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/07/2017

TO DATE : 24/07/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2017		GOVI	3	4	0.00
2038 On 02-Nov-2017		Bond Future	6	10,020	0.00
2046 On 02-Nov-2017		Bond Future	4	10,800	0.00
2050 On 02-Nov-2017		Bond Future	4	6,400	0.00
IGOV On 03-Aug-2017		Index Future	2	4	0.00
R186 On 02-Nov-2017		Bond Future	23	11,228	0.00
R202 On 02-Nov-2017		Bond Future	4	8,704	0.00
R023 On 02-Nov-2017		Bond Future	33	11,214	0.00
2030 On 02-Nov-2017		Bond Future	9	374	0.00
2032 On 02-Nov-2017		Bond Future	14	4,076	0.00
2037 On 02-Nov-2017		Bond Future	2	22	0.00
R204 On 03-Aug-2017		Bond Future	7	1,816	0.00
2044 On 02-Nov-2017		Bond Future	5	6,414	0.00
R248 On 02-Nov-2017		Bond Future	2	14	0.00
R207 On 03-Aug-2017		Bond Future	7	936	0.00
R208 On 02-Nov-2017		Bond Future	16	10,794	0.00
R209 On 02-Nov-2017		Bond Future	10	684	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 02-Nov-2017		Bond Future	2	42	0.00
R214 On 02-Nov-2017		Bond Future	2	44	0.00
Grand Total for Daily Turnover Summary:			155	83,590	0.00
