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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/09/2017

TO DATE : 27/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	2	2	0.00
R186 On 02-Nov-2017		Bond Future	24	807	0.00
R202 On 02-Nov-2017		Bond Future	1	20	0.00
2030 On 02-Nov-2017		Bond Future	1	5	0.00
R204 On 02-Nov-2017		Bond Future	1	4	0.00
R248 On 02-Nov-2017		Bond Future	2	100	0.00
R207 On 02-Nov-2017		Bond Future	1	23	0.00
R209 On 02-Nov-2017		Bond Future	2	17	0.00
Grand Total for Daily Turnover Summary:			34	978	0.00