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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/10/2017

TO DATE : 27/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	1	122	0.00
2033 On 01-Feb-2018		Bond Future	2	220	0.00
2038 On 01-Feb-2018		Bond Future	2	60	0.00
2046 On 01-Feb-2018		Bond Future	6	24,536	0.00
2050 On 01-Feb-2018		Bond Future	10	10,730	0.00
IGOV On 01-Feb-2018		Index Future	4	832	0.00
R186 On 01-Feb-2018		Bond Future	98	20,704	0.00
R202 On 01-Feb-2018		Bond Future	12	19,508	0.00
R023 On 02-Nov-2017		Bond Future	2	82	0.00
2030 On 01-Feb-2018		Bond Future	10	918	0.00
R035 On 01-Feb-2018		Bond Future	10	15,772	0.00
R248 On 01-Feb-2018		Bond Future	11	4,508	0.00
R208 On 02-Nov-2017		Bond Future	2	340	0.00
R209 On 01-Feb-2018		Bond Future	9	4,782	0.00
R212 On 01-Feb-2018		Bond Future	14	160	0.00
Grand Total for Daily Turnover Summary:			193	103,274	0.00