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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/09/2017

TO DATE : 28/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	2	2	0.00
IGOV On 02-Nov-2017		Index Future	2	2	0.00
R186 On 02-Nov-2017		Bond Future	35	2,642	0.00
R023 On 02-Nov-2017		Bond Future	8	314	0.00
R035 On 02-Nov-2017		Bond Future	1	366	0.00
R248 On 02-Nov-2017		Bond Future	3	2,800	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>51</b>	<b>6,126</b>	<b>0.00</b>