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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/10/2017

TO DATE : 20/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 01-Feb-2018		Bond Future	4	196	0.00
ES42 On 01-Feb-2018		Bond Future	4	280	0.00
GOVI On 02-Nov-2017		GOVI	1	1	0.00
R186 On 02-Nov-2017		Bond Future	21	5,232	0.00
R023 On 02-Nov-2017		Bond Future	6	94	0.00
2044 On 01-Feb-2018		Bond Future	10	13,604	0.00
R248 On 01-Feb-2018		Bond Future	11	2,202	0.00
R208 On 02-Nov-2017		Bond Future	1	72	0.00
R209 On 01-Feb-2018		Bond Future	8	170	0.00
R214 On 01-Feb-2018		Bond Future	4	872	0.00
Grand Total for Daily Turnover Summary:			70	22,723	0.00