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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/11/2017

TO DATE : 14/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	4	4	0.00
2046 On 01-Feb-2018		Bond Future	1	150	0.00
2050 On 01-Feb-2018		Bond Future	1	4	0.00
IGOV On 01-Feb-2018		Index Future	1	2	0.00
R186 On 01-Feb-2018		Bond Future	20	5,146	0.00
R202 On 01-Feb-2018		Bond Future	1	100	0.00
2030 On 01-Feb-2018		Bond Future	6	1,657	0.00
2032 On 01-Feb-2018		Bond Future	1	2	0.00
R035 On 01-Feb-2018		Bond Future	1	3	0.00
2037 On 01-Feb-2018		Bond Future	3	702	0.00
R204 On 01-Feb-2018		Bond Future	3	20,000	0.00
2040 On 01-Feb-2018		Bond Future	4	1,522	0.00
R248 On 01-Feb-2018		Bond Future	3	1,586	0.00
R209 On 01-Feb-2018		Bond Future	4	177	0.00
R213 On 01-Feb-2018		Bond Future	3	199	0.00
Grand Total for Daily Turnover Summary:			56	31,254	0.00