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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/11/2017

TO DATE : 30/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 01-Feb-2018		Index Future	2	2	0.00
R186 On 01-Feb-2018		Bond Future	57	20,920	0.00
R202 On 01-Feb-2018		Bond Future	1	725	0.00
R023 On 01-Feb-2018		Bond Future	7	308	0.00
2030 On 01-Feb-2018		Bond Future	36	21,148	0.00
2032 On 01-Feb-2018		Bond Future	12	3,498	0.00
2037 On 01-Feb-2018		Bond Future	10	1,530	0.00
R204 On 01-Feb-2018		Bond Future	3	8,000	0.00
2040 On 01-Feb-2018		Bond Future	3	624	0.00
2044 On 01-Feb-2018		Bond Future	2	328	0.00
R248 On 01-Feb-2018		Bond Future	26	5,318	0.00
R207 On 01-Feb-2018		Bond Future	13	6,042	0.00
R209 On 01-Feb-2018		Bond Future	15	16,239	0.00
R213 On 01-Feb-2018		Bond Future	14	3,012	0.00
R214 On 01-Feb-2018		Bond Future	3	1,108	0.00
Grand Total for Daily Turnover Summary:			204	88,802	0.00