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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/01/2018

TO DATE : 25/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-May-2018		GOVI	2	294	0.00
R186 On 03-May-2018		Bond Future	5	13,872	0.00
R023 On 03-May-2018		Bond Future	46	5,948	0.00
2030 On 02-Aug-2018		Bond Future	32	2,498	0.00
2032 On 02-Aug-2018		Bond Future	9	1,370	0.00
2037 On 02-Aug-2018		Bond Future	12	4,386	0.00
R204 On 03-May-2018		Bond Future	8	1,796	0.00
2040 On 02-Aug-2018		Bond Future	16	2,682	0.00
2044 On 03-May-2018		Bond Future	28	6,422	0.00
R208 On 03-May-2018		Bond Future	20	11,824	0.00
R209 On 02-Aug-2018		Bond Future	12	4,896	0.00
Grand Total for Daily Turnover Summary:			190	55,988	0.00