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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/09/2017

TO DATE : 18/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	3	3	0.00
2025 On 02-Nov-2017		Bond Future	11	3,512	0.00
IGOV On 02-Nov-2017		Index Future	1	3	0.00
R186 On 02-Nov-2017		Bond Future	40	31,988	0.00
R023 On 02-Nov-2017		Bond Future	3	254	0.00
2030 On 02-Nov-2017		Bond Future	2	626	0.00
R035 On 02-Nov-2017		Bond Future	3	300	0.00
2037 On 02-Nov-2017		Bond Future	3	354	0.00
R204 On 02-Nov-2017		Bond Future	2	194	0.00
R207 On 02-Nov-2017		Bond Future	2	546	0.00
R209 On 02-Nov-2017		Bond Future	8	8,065	0.00
R213 On 02-Nov-2017		Bond Future	2	1,986	0.00
R214 On 02-Nov-2017		Bond Future	2	704	0.00
Grand Total for Daily Turnover Summary:			82	48,535	0.00