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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/12/2017

TO DATE : 15/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	2	2	0.00
IGOV On 01-Feb-2018		Index Future	1	2	0.00
R186 On 03-May-2018	9.19 Call	Bond Future	106	63,831	0.00
2030 On 01-Feb-2018		Bond Future	2	100	0.00
2032 On 01-Feb-2018		Bond Future	2	100	0.00
R035 On 01-Feb-2018		Bond Future	2	200	0.00
2037 On 01-Feb-2018		Bond Future	2	120	0.00
R204 On 01-Feb-2018		Bond Future	5	22,040	0.00
2040 On 01-Feb-2018		Bond Future	11	3,684	0.00
2044 On 01-Feb-2018		Bond Future	1	140	0.00
R248 On 01-Feb-2018		Bond Future	1	140	0.00
R208 On 01-Feb-2018		Bond Future	2	400	0.00
R209 On 01-Feb-2018		Bond Future	5	230	0.00
R213 On 01-Feb-2018		Bond Future	4	220	0.00
R214 On 01-Feb-2018		Bond Future	18	5,680	0.00
Grand Total for Daily Turnover Summary:			164	96,889	0.00