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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/08/2017

TO DATE : 24/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2050 On 02-Nov-2017		Bond Future	1	42	0.00
R186 On 02-Nov-2017		Bond Future	37	12,978	0.00
R023 On 02-Nov-2017		Bond Future	3	756	0.00
2030 On 02-Nov-2017		Bond Future	1	225	0.00
2037 On 02-Nov-2017		Bond Future	10	1,570	0.00
R204 On 02-Nov-2017		Bond Future	1	185	0.00
2040 On 02-Nov-2017		Bond Future	2	64	0.00
R248 On 02-Nov-2017		Bond Future	5	1,678	0.00
R207 On 02-Nov-2017		Bond Future	3	20	0.00
R208 On 02-Nov-2017		Bond Future	5	154	0.00
R209 On 02-Nov-2017		Bond Future	20	4,490	0.00
R212 On 02-Nov-2017		Bond Future	1	35	0.00
R214 On 02-Nov-2017		Bond Future	2	76	0.00
Grand Total for Daily Turnover Summary:			91	22,273	0.00