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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/07/2017

TO DATE : 19/07/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 02-Nov-2017		Bond Future	3	2,740	0.00
2038 On 03-Aug-2017		Bond Future	2	108	0.00
IGOV On 03-Aug-2017		Index Future	3	294	0.00
R186 On 02-Nov-2017		Bond Future	19	1,934	0.00
R197 On 02-Nov-2017		Bond Future	4	5,600	0.00
R202 On 02-Nov-2017		Bond Future	2	393	0.00
2032 On 03-Aug-2017		Bond Future	1	200	0.00
2037 On 03-Aug-2017		Bond Future	2	44	0.00
2040 On 03-Aug-2017		Bond Future	1	150	0.00
R208 On 03-Aug-2017		Bond Future	2	510	0.00
R210 On 02-Nov-2017		Bond Future	3	1,398	0.00
R212 On 02-Nov-2017		Bond Future	4	6,400	0.00
Grand Total for Daily Turnover Summary:			46	19,771	0.00