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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/05/2017

TO DATE : 26/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2017		Bond Future	2	74	0.00
2038 On 03-Aug-2017		Bond Future	1	80	0.00
2050 On 03-Aug-2017		Bond Future	1	20	0.00
R186 On 03-Aug-2017		Bond Future	3	54	0.00
R023 On 03-Aug-2017		Bond Future	4	426	0.00
2030 On 03-Aug-2017		Bond Future	2	523	0.00
2032 On 03-Aug-2017		Bond Future	1	82	0.00
R035 On 03-Aug-2017		Bond Future	1	306	0.00
R208 On 03-Aug-2017		Bond Future	2	70	0.00
R212 On 03-Aug-2017		Bond Future	2	92	0.00
Grand Total for Daily Turnover Summary:			19	1,727	0.00