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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/08/2017

TO DATE : 29/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017		Bond Future	27	8,946	0.00
R023 On 02-Nov-2017		Bond Future	4	96	0.00
2030 On 02-Nov-2017		Bond Future	2	4,040	0.00
2032 On 02-Nov-2017		Bond Future	4	4,620	0.00
R035 On 02-Nov-2017		Bond Future	3	2,244	0.00
2044 On 02-Nov-2017		Bond Future	5	4,598	0.00
R248 On 02-Nov-2017		Bond Future	3	86	0.00
R209 On 02-Nov-2017		Bond Future	3	574	0.00
R214 On 02-Nov-2017		Bond Future	3	1,320	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>54</b>	<b>26,524</b>	<b>0.00</b>