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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/05/2017

TO DATE : 17/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 03-Aug-2017		Bond Future	26	11,960	0.00
2030 On 03-Aug-2017		Bond Future	11	3,743	0.00
2032 On 03-Aug-2017		Bond Future	13	4,470	0.00
2037 On 03-Aug-2017		Bond Future	1	120	0.00
Grand Total for Daily Turnover Summary:			51	20,293	0.00