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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/08/2017

TO DATE : 15/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2050 On 02-Nov-2017		Bond Future	1	38	0.00
IGOV On 02-Nov-2017		Index Future	1	2	0.00
R186 On 02-Nov-2017		Bond Future	10	3,283	0.00
R202 On 02-Nov-2017		Bond Future	4	66	0.00
2030 On 02-Nov-2017		Bond Future	5	1,620	0.00
R035 On 02-Nov-2017		Bond Future	1	1,270	0.00
2037 On 02-Nov-2017		Bond Future	1	86	0.00
R208 On 02-Nov-2017		Bond Future	1	88	0.00
R209 On 02-Nov-2017		Bond Future	21	11,434	0.00
R212 On 02-Nov-2017		Bond Future	1	26	0.00
Grand Total for Daily Turnover Summary:			46	17,913	0.00