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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/08/2017

TO DATE : 23/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2050 On 02-Nov-2017		Bond Future	1	150	0.00
R186 On 02-Nov-2017		Bond Future	17	5,887	0.00
R202 On 02-Nov-2017		Bond Future	3	128	0.00
R023 On 02-Nov-2017		Bond Future	1	23	0.00
2030 On 02-Nov-2017		Bond Future	4	644	0.00
2032 On 02-Nov-2017		Bond Future	2	173	0.00
R035 On 02-Nov-2017		Bond Future	6	1,670	0.00
2037 On 02-Nov-2017		Bond Future	18	3,200	0.00
2040 On 02-Nov-2017		Bond Future	3	140	0.00
2044 On 02-Nov-2017		Bond Future	1	199	0.00
R248 On 02-Nov-2017		Bond Future	1	418	0.00
R207 On 02-Nov-2017		Bond Future	1	330	0.00
R208 On 02-Nov-2017		Bond Future	1	140	0.00
R209 On 02-Nov-2017		Bond Future	31	14,220	0.00
R213 On 02-Nov-2017		Bond Future	1	100	0.00
Grand Total for Daily Turnover Summary:			91	27,422	0.00