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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/09/2017

TO DATE : 13/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017		Bond Future	27	37,586	0.00
R023 On 02-Nov-2017		Bond Future	1	12	0.00
2032 On 01-Feb-2018	9.30 Call	Bond Future	4	291	0.00
2037 On 02-Nov-2017		Bond Future	1	7	0.00
2040 On 02-Nov-2017		Bond Future	1	7	0.00
R248 On 02-Nov-2017		Bond Future	14	19,886	0.00
R209 On 02-Nov-2017		Bond Future	8	22,288	0.00
Grand Total for Daily Turnover Summary:			56	80,077	0.00