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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/05/2017

TO DATE : 15/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2017		GOVI	3	3	0.00
2025 On 03-Aug-2017		Bond Future	1	37	0.00
IGOV On 03-Aug-2017		Index Future	2	61	0.00
R186 On 03-Aug-2017		Bond Future	25	20,048	0.00
2030 On 03-Aug-2017		Bond Future	4	880	0.00
2032 On 03-Aug-2017		Bond Future	3	400	0.00
R248 On 03-Aug-2017		Bond Future	5	1,980	0.00
R208 On 03-Aug-2017		Bond Future	1	35	0.00
R209 On 03-Aug-2017		Bond Future	1	66	0.00
R212 On 03-Aug-2017		Bond Future	1	46	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>46</b>	<b>23,556</b>	<b>0.00</b>