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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/05/2016

TO DATE : 23/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Aug-2016		GOVI	3	4	0.00
IGOV On 04-Aug-2016		Index Future	8	45	0.00
R186 On 04-Aug-2016		Bond Future	14	1,490	0.00
R202 On 04-Aug-2016		Bond Future	1	400	0.00
R035 On 04-Aug-2016		Bond Future	3	328	0.00
2037 On 04-Aug-2016		Bond Future	1	30,000	0.00
R204 On 04-Aug-2016		Bond Future	4	70	0.00
R248 On 04-Aug-2016		Bond Future	1	30,000	0.00
R210 On 04-Aug-2016		Bond Future	1	1,180	0.00
Grand Total for Daily Turnover Summary:			36	63,517	0.00