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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/04/2017

TO DATE : 28/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 03-Aug-2017		Bond Future	1	250	0.00
IGOV On 03-Aug-2017		Index Future	2	216	0.00
R186 On 03-Aug-2017		Bond Future	3	300	0.00
R023 On 04-May-2017		Bond Future	1	20	0.00
R203 On 04-May-2017		Bond Future	5	4,484	0.00
2037 On 03-Aug-2017		Bond Future	56	64,344	0.00
R204 On 03-Aug-2017		Bond Future	56	71,028	0.00
R248 On 03-Aug-2017		Bond Future	62	160,118	0.00
R207 On 04-May-2017		Bond Future	2	506	0.00
R208 On 03-Aug-2017		Bond Future	53	26,030	0.00
R209 On 03-Aug-2017		Bond Future	4	780	0.00
R214 On 03-Aug-2017		Bond Future	51	60,054	0.00
Grand Total for Daily Turnover Summary:			296	388,130	0.00