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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/05/2017

TO DATE : 16/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
JBAF On 20-Mar-2018		Jibar Tradeable Future	2	2,000	0.00
IGOV On 03-Aug-2017		Index Future	1	2	0.00
R186 On 03-Aug-2017		Bond Future	23	2,713	0.00
2030 On 03-Aug-2017		Bond Future	8	1,097	0.00
2032 On 03-Aug-2017		Bond Future	13	2,200	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>47</b>	<b>8,012</b>	<b>0.00</b>