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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/06/2017

TO DATE : 02/06/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	2	4	0.00
2033 On 03-Aug-2017		Bond Future	3	800	0.00
R186 On 03-Aug-2017	8.90 Put	Bond Future	102	30,157	0.00
2037 On 03-Aug-2017		Bond Future	7	17,196	0.00
R204 On 03-Aug-2017		Bond Future	2	202	0.00
R208 On 03-Aug-2017		Bond Future	12	8,914	0.00
R209 On 03-Aug-2017		Bond Future	1	28	0.00
Grand Total for Daily Turnover Summary:			129	57,301	0.00