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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/09/2017

TO DATE : 21/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017		Index Future	1	143	0.00
GOVI On 02-Nov-2017		GOVI	1	1	0.00
2033 On 02-Nov-2017		Bond Future	2	120	0.00
R186 On 02-Nov-2017		Bond Future	49	15,990	0.00
R023 On 02-Nov-2017		Bond Future	2	1,100	0.00
2032 On 02-Nov-2017		Bond Future	1	1,737	0.00
R035 On 02-Nov-2017		Bond Future	7	8,420	0.00
R209 On 02-Nov-2017		Bond Future	17	5,429	0.00
Grand Total for Daily Turnover Summary:			80	32,940	0.00