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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/05/2017

TO DATE : 04/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	1	1	0.00
R186 On 03-Aug-2017		Bond Future	44	24,382	0.00
R023 On 03-Aug-2017		Bond Future	2	744	0.00
2030 On 03-Aug-2017		Bond Future	12	3,200	0.00
R204 On 03-Aug-2017		Bond Future	1	1	0.00
R207 On 03-Aug-2017		Bond Future	7	51,372	0.00
R209 On 03-Aug-2017		Bond Future	12	40,991	0.00
R213 On 03-Aug-2017		Bond Future	6	72,362	0.00
R214 On 04-May-2017		Bond Future	4	5,940	0.00
Grand Total for Daily Turnover Summary:			89	198,993	0.00