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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/05/2017

TO DATE : 08/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	15	156	0.00
2038 On 03-Aug-2017		Bond Future	2	34	0.00
R186 On 03-Aug-2017		Bond Future	2	64	0.00
2037 On 03-Aug-2017		Bond Future	1	123	0.00
R204 On 03-Aug-2017		Bond Future	15	8,128	0.00
R248 On 03-Aug-2017		Bond Future	12	9,572	0.00
Grand Total for Daily Turnover Summary:			47	18,077	0.00