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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/01/2017

TO DATE : 17/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	3	13	0.00
GOVI On 02-Feb-2017		GOVI	1	1	0.00
2046 On 04-May-2017		Bond Future	2	900	0.00
R186 On 04-May-2017		Bond Future	7	2,778	0.00
R197 On 02-Feb-2017		Bond Future	1	20	0.00
2040 On 04-May-2017		Bond Future	5	640	0.00
R209 On 02-Feb-2017		Bond Future	1	256	0.00
Grand Total for Daily Turnover Summary:			20	4,608	0.00