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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/04/2017

TO DATE : 04/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	5	99	0.00
R186 On 04-May-2017		Bond Future	27	7,817	0.00
2030 On 03-Aug-2017		Bond Future	5	6,820	0.00
2044 On 04-May-2017		Bond Future	2	200	0.00
R209 On 03-Aug-2017		Bond Future	3	54	0.00
Grand Total for Daily Turnover Summary:			42	14,990	0.00