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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/04/2017

TO DATE : 12/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	1	1	0.00
2033 On 03-Aug-2017		Bond Future	14	296	0.00
2046 On 03-Aug-2017		Bond Future	16	22,544	0.00
2050 On 03-Aug-2017		Bond Future	10	12,808	0.00
IGOV On 03-Aug-2017		Index Future	2	824	0.00
R186 On 03-Aug-2017		Bond Future	15	241	0.00
R202 On 03-Aug-2017		Bond Future	32	41,132	0.00
R023 On 04-May-2017		Bond Future	2	56	0.00
2037 On 04-May-2017		Bond Future	1	110	0.00
R209 On 02-Nov-2017	10.60 Put	Bond Future	4	3,906	0.00
R210 On 03-Aug-2017		Bond Future	2	390	0.00
Grand Total for Daily Turnover Summary:			99	82,308	0.00