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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/03/2017

TO DATE : 23/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	3	10	0.00
2046 On 04-May-2017		Bond Future	1	20	0.00
2050 On 04-May-2017		Bond Future	2	40	0.00
R186 On 04-May-2017		Bond Future	127	40,818	0.00
R202 On 04-May-2017		Bond Future	1	10	0.00
2030 On 04-May-2017		Bond Future	2	500	0.00
2037 On 04-May-2017		Bond Future	2	470	0.00
2044 On 04-May-2017		Bond Future	2	1,600	0.00
R207 On 04-May-2017		Bond Future	2	200	0.00
R212 On 04-May-2017		Bond Future	2	20	0.00
Grand Total for Daily Turnover Summary:			144	43,688	0.00