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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/04/2017

TO DATE : 03/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	2	2	0.00
GOVI On 04-May-2017		GOVI	3	3	0.00
2038 On 04-May-2017		Bond Future	2	40	0.00
2050 On 04-May-2017		Bond Future	2	40	0.00
IGOV On 03-Aug-2017		Index Future	2	4	0.00
R186 On 04-May-2017		Bond Future	22	8,528	0.00
R204 On 04-May-2017		Bond Future	2	74	0.00
2040 On 04-May-2017		Bond Future	7	240	0.00
R209 On 02-Nov-2017		Bond Future	5	1,546	0.00
Grand Total for Daily Turnover Summary:			47	10,477	0.00