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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/05/2017

TO DATE : 05/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	17	168	0.00
2046 On 03-Aug-2017		Bond Future	1	8,000	0.00
2050 On 03-Aug-2017		Bond Future	1	5,900	0.00
IGOV On 03-Aug-2017		Index Future	2	6	0.00
R186 On 03-Aug-2017		Bond Future	9	667	0.00
R202 On 03-Aug-2017		Bond Future	1	6,350	0.00
2037 On 03-Aug-2017		Bond Future	3	1,480	0.00
R204 On 03-Aug-2017		Bond Future	17	8,156	0.00
R248 On 03-Aug-2017		Bond Future	5	16,920	0.00
R208 On 03-Aug-2017		Bond Future	15	3,040	0.00
R209 On 03-Aug-2017		Bond Future	2	28	0.00
R213 On 03-Aug-2017		Bond Future	2	48	0.00
Grand Total for Daily Turnover Summary:			75	50,763	0.00