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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/01/2017

TO DATE : 20/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	2	166	0.00
2033 On 02-Feb-2017		Bond Future	1	1	0.00
2038 On 02-Feb-2017		Bond Future	3	7	0.00
2046 On 02-Feb-2017		Bond Future	1	1	0.00
2050 On 02-Feb-2017		Bond Future	1	2	0.00
IGOV On 02-Feb-2017		Index Future	4	50	0.00
R186 On 04-May-2017		Bond Future	34	16,654	0.00
R202 On 02-Feb-2017		Bond Future	1	2	0.00
2030 On 04-May-2017		Bond Future	21	17,440	0.00
2032 On 04-May-2017		Bond Future	8	7,492	0.00
R035 On 04-May-2017		Bond Future	18	13,096	0.00
2037 On 04-May-2017		Bond Future	40	104,676	0.00
R204 On 02-Feb-2017		Bond Future	2	2	0.00
R207 On 04-May-2017		Bond Future	26	30,066	0.00
R208 On 04-May-2017		Bond Future	30	31,580	0.00
R213 On 02-Feb-2017		Bond Future	2	2	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
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Grand Total for Daily Turnover Summary:			194	221,237	0.00
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