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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/02/2017

TO DATE : 28/02/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-May-2017		Bond Future	2	19	0.00
2029 On 04-May-2017		Bond Future	1	19	0.00
2033 On 04-May-2017		Bond Future	1	44	0.00
2038 On 04-May-2017		Bond Future	1	107	0.00
2046 On 04-May-2017		Bond Future	3	97	0.00
2050 On 04-May-2017		Bond Future	1	137	0.00
R186 On 04-May-2017		Bond Future	3	267	0.00
R202 On 04-May-2017		Bond Future	4	129	0.00
2037 On 04-May-2017		Bond Future	2	222	0.00
2040 On 04-May-2017		Bond Future	2	220	0.00
2044 On 04-May-2017		Bond Future	2	450	0.00
R209 On 04-May-2017		Bond Future	2	298	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>24</b>	<b>2,009</b>	<b>0.00</b>