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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 18/05/2017

TO DATE : 18/05/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	5	99	0.00
2050 On 03-Aug-2017		Bond Future	2	40	0.00
R186 On 03-Aug-2017		Bond Future	35	16,539	0.00
R023 On 03-Aug-2017		Bond Future	2	24	0.00
2030 On 03-Aug-2017		Bond Future	2	226	0.00
2032 On 03-Aug-2017		Bond Future	3	3,512	0.00
R204 On 03-Aug-2017		Bond Future	3	332	0.00
R208 On 03-Aug-2017		Bond Future	9	1,504	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>61</b>	<b>22,276</b>	<b>0.00</b>