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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 29/11/2017

TO DATE : 29/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	2	2	0.00
2038 On 01-Feb-2018		Bond Future	2	70	0.00
R186 On 01-Feb-2018		Bond Future	27	12,988	0.00
2030 On 01-Feb-2018		Bond Future	2	30	0.00
2044 On 01-Feb-2018		Bond Future	3	1,204	0.00
R248 On 01-Feb-2018		Bond Future	1	9	0.00
R207 On 01-Feb-2018		Bond Future	2	20	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>39</b>	<b>14,323</b>	<b>0.00</b>