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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/12/2017

TO DATE : 20/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	5	72	0.00
R186 On 03-May-2018		Bond Future	109	46,896	0.00
2030 On 01-Feb-2018		Bond Future	2	100	0.00
2032 On 01-Feb-2018		Bond Future	2	100	0.00
R035 On 01-Feb-2018		Bond Future	2	200	0.00
2037 On 01-Feb-2018		Bond Future	2	120	0.00
R209 On 01-Feb-2018		Bond Future	2	100	0.00
R213 On 01-Feb-2018		Bond Future	2	120	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>126</b>	<b>47,708</b>	<b>0.00</b>