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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/10/2017

TO DATE : 25/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	2	124	0.00
GOVI On 02-Nov-2017		GOVI	4	6	0.00
2025 On 01-Feb-2018		Bond Future	8	1,796	0.00
2038 On 01-Feb-2018		Bond Future	6	6,640	0.00
2050 On 01-Feb-2018		Bond Future	10	9,380	0.00
R186 On 01-Feb-2018		Bond Future	27	9,483	0.00
R202 On 01-Feb-2018		Bond Future	8	936	0.00
R023 On 02-Nov-2017		Bond Future	22	6,798	0.00
2032 On 02-Nov-2017		Bond Future	2	2	0.00
2040 On 02-Nov-2017		Bond Future	1	750	0.00
R248 On 01-Feb-2018		Bond Future	10	3,898	0.00
R209 On 02-Nov-2017		Bond Future	5	310	0.00
Grand Total for Daily Turnover Summary:			105	40,123	0.00