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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/12/2017

TO DATE : 29/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	2	10	0.00
R186 On 01-Feb-2018		Bond Future	5	1,208	0.00
R197 On 01-Feb-2018		Bond Future	2	142	0.00
R202 On 01-Feb-2018		Bond Future	3	34	0.00
R023 On 01-Feb-2018		Bond Future	1	12	0.00
R035 On 01-Feb-2018		Bond Future	5	1,628	0.00
2037 On 01-Feb-2018		Bond Future	3	502	0.00
2040 On 01-Feb-2018		Bond Future	1	200	0.00
2044 On 01-Feb-2018		Bond Future	1	8	0.00
R248 On 01-Feb-2018		Bond Future	1	6	0.00
R208 On 01-Feb-2018		Bond Future	3	892	0.00
R209 On 01-Feb-2018		Bond Future	2	166	0.00
R213 On 01-Feb-2018		Bond Future	2	26	0.00
Grand Total for Daily Turnover Summary:			31	4,834	0.00