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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/02/2018

TO DATE : 20/02/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	2	12	0.00
R186 On 03-May-2018		Bond Future	12	5,144	0.00
2037 On 03-May-2018		Bond Future	1	27	0.00
2040 On 03-May-2018		Bond Future	4	618	0.00
R248 On 03-May-2018		Bond Future	1	974	0.00
R207 On 03-May-2018		Bond Future	1	40	0.00
R209 On 03-May-2018		Bond Future	3	388	0.00
Grand Total for Daily Turnover Summary:			24	7,203	0.00