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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 28/12/2017

TO DATE : 28/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 01-Feb-2018		Bond Future	80	5,667	0.00
2030 On 01-Feb-2018		Bond Future	1	293	0.00
2032 On 01-Feb-2018		Bond Future	1	72	0.00
R035 On 01-Feb-2018		Bond Future	2	438	0.00
2037 On 01-Feb-2018		Bond Future	4	396	0.00
2040 On 01-Feb-2018		Bond Future	2	347	0.00
2044 On 01-Feb-2018		Bond Future	5	196	0.00
R248 On 01-Feb-2018		Bond Future	5	196	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>100</b>	<b>7,605</b>	<b>0.00</b>