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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/03/2018

TO DATE : 06/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 03-May-2018		Index Future	2	2	0.00
R186 On 03-May-2018		Bond Future	13	452	0.00
R023 On 03-May-2018		Bond Future	12	16,956	0.00
2040 On 03-May-2018		Bond Future	5	1,600	0.00
R207 On 03-May-2018		Bond Future	6	7,042	0.00
R208 On 03-May-2018		Bond Future	6	5,164	0.00
R209 On 03-May-2018		Bond Future	3	228	0.00
Grand Total for Daily Turnover Summary:			47	31,444	0.00