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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/05/2018

TO DATE : 28/05/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	2	50	0.00
2033 On 02-Aug-2018		Bond Future	2	516	0.00
2038 On 02-Aug-2018		Bond Future	2	858	0.00
2046 On 02-Aug-2018		Bond Future	2	566	0.00
2050 On 02-Aug-2018		Bond Future	2	464	0.00
IGOV On 02-Aug-2018		Index Future	1	23	0.00
R186 On 02-Aug-2018		Bond Future	6	1,810	0.00
R197 On 02-Aug-2018		Bond Future	2	194	0.00
R202 On 02-Aug-2018		Bond Future	2	1,024	0.00
R023 On 02-Aug-2018		Bond Future	9	853	0.00
2032 On 02-Aug-2018		Bond Future	3	213	0.00
2037 On 02-Aug-2018		Bond Future	1	2	0.00
2044 On 02-Aug-2018		Bond Future	2	6	0.00
R212 On 02-Aug-2018		Bond Future	2	500	0.00
R213 On 02-Aug-2018		Bond Future	2	18	0.00
Grand Total for Daily Turnover Summary:			40	7,097	0.00