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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/06/2018

TO DATE : 07/06/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	1	1	0.00
GOVI On 02-Aug-2018		GOVI	4	5	0.00
IGOV On 01-Nov-2018		Index Future	3	22	0.00
R186 On 02-Aug-2018		Bond Future	44	17,138	0.00
R023 On 02-Aug-2018		Bond Future	2	102	0.00
2030 On 02-Aug-2018		Bond Future	6	372	0.00
2044 On 02-Aug-2018		Bond Future	4	122	0.00
R248 On 02-Aug-2018		Bond Future	4	826	0.00
R208 On 02-Aug-2018		Bond Future	2	60	0.00
R209 On 02-Aug-2018		Bond Future	13	26,948	0.00
R212 On 02-Aug-2018		Bond Future	1	600	0.00
Grand Total for Daily Turnover Summary:			84	46,196	0.00