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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 27/02/2018

TO DATE : 27/02/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 03-May-2018		Bond Future	43	13,308	0.00
2037 On 03-May-2018		Bond Future	1	3,187	0.00
2040 On 03-May-2018		Bond Future	2	600	0.00
2044 On 03-May-2018		Bond Future	2	308	0.00
R248 On 03-May-2018		Bond Future	2	160	0.00
R207 On 03-May-2018		Bond Future	4	1,440	0.00
R209 On 03-May-2018	10.00 Put	Bond Future	1	5	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>55</b>	<b>19,008</b>	<b>0.00</b>