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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/08/2018

TO DATE : 31/08/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 01-Nov-2018		Index Future	2	4	0.00
R186 On 07-Feb-2019	9.90 Put	Bond Future	24	7,192	0.00
R023 On 01-Nov-2018		Bond Future	2	326	0.00
2030 On 01-Nov-2018		Bond Future	1	695	0.00
2032 On 01-Nov-2018		Bond Future	1	514	0.00
2040 On 01-Nov-2018		Bond Future	8	1,116	0.00
2044 On 01-Nov-2018		Bond Future	2	100	0.00
R248 On 01-Nov-2018		Bond Future	2	440	0.00
R207 On 01-Nov-2018		Bond Future	2	608	0.00
R209 On 01-Nov-2018		Bond Future	4	210	0.00
Grand Total for Daily Turnover Summary:			48	11,205	0.00