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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/02/2018

TO DATE : 22/02/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	3	8	0.00
GOVI On 03-May-2018		GOVI	1	1	0.00
IGOV On 03-May-2018		Index Future	2	2	0.00
R186 On 03-May-2018		Bond Future	90	7,196	0.00
R023 On 03-May-2018		Bond Future	2	600	0.00
2032 On 03-May-2018		Bond Future	1	1,050	0.00
R035 On 03-May-2018		Bond Future	9	9,855	0.00
2044 On 03-May-2018		Bond Future	5	1,110	0.00
R208 On 03-May-2018		Bond Future	2	600	0.00
R209 On 03-May-2018		Bond Future	2	187	0.00
Grand Total for Daily Turnover Summary:			117	20,609	0.00