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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/02/2018

TO DATE : 26/02/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-May-2018		GOVI	2	2	0.00
R186 On 03-May-2018		Bond Future	25	4,081	0.00
R204 On 03-May-2018		Bond Future	2	20	0.00
2040 On 03-May-2018		Bond Future	12	10,691	0.00
2044 On 03-May-2018		Bond Future	10	1,092	0.00
R208 On 03-May-2018		Bond Future	24	1,656	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>75</b>	<b>17,542</b>	<b>0.00</b>