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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 01/03/2018

TO DATE : 01/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 03-May-2018		Index Future	2	32	0.00
R186 On 03-May-2018		Bond Future	1	105	0.00
2032 On 03-May-2018		Bond Future	1	50	0.00
R035 On 03-May-2018		Bond Future	2	70	0.00
2037 On 03-May-2018		Bond Future	2	40	0.00
R207 On 03-May-2018		Bond Future	4	212	0.00
R209 On 03-May-2018		Bond Future	1	65	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>13</b>	<b>574</b>	<b>0.00</b>