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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/03/2018

TO DATE : 22/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 03-May-2018		Index Future	5	39	0.00
R186 On 03-May-2018		Bond Future	18	3,918	0.00
R023 On 03-May-2018		Bond Future	14	7,819	0.00
2030 On 03-May-2018		Bond Future	11	5,482	0.00
2040 On 03-May-2018		Bond Future	3	646	0.00
2044 On 03-May-2018		Bond Future	3	668	0.00
R207 On 03-May-2018		Bond Future	1	20	0.00
R209 On 02-Aug-2018		Bond Future	28	4,033	0.00
R214 On 03-May-2018		Bond Future	1	5	0.00
Grand Total for Daily Turnover Summary:			84	22,630	0.00