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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/03/2018

TO DATE : 29/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	2	10	0.00
2033 On 02-Aug-2018		Bond Future	10	3,030	0.00
IGOV On 03-May-2018		Index Future	2	10	0.00
R186 On 03-May-2018		Bond Future	22	4,132	0.00
R023 On 03-May-2018		Bond Future	5	76	0.00
2030 On 03-May-2018		Bond Future	7	134	0.00
R035 On 03-May-2018		Bond Future	3	1,372	0.00
R204 On 03-May-2018		Bond Future	7	166	0.00
2044 On 03-May-2018		Bond Future	4	200	0.00
R207 On 03-May-2018		Bond Future	4	118	0.00
R208 On 03-May-2018		Bond Future	3	124	0.00
R209 On 03-May-2018		Bond Future	14	598	0.00
R213 On 03-May-2018		Bond Future	5	110	0.00
Grand Total for Daily Turnover Summary:			88	10,080	0.00