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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/01/2018

TO DATE : 26/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	6	1,212	0.00
2025 On 03-May-2018		Bond Future	22	2,112	0.00
2038 On 03-May-2018		Bond Future	6	6,854	0.00
2046 On 03-May-2018		Bond Future	4	3,640	0.00
2050 On 03-May-2018		Bond Future	10	10,250	0.00
IGOV On 03-May-2018		Index Future	2	830	0.00
R186 On 02-Aug-2018		Bond Future	137	177,579	0.00
R202 On 03-May-2018		Bond Future	10	1,248	0.00
R023 On 03-May-2018		Bond Future	96	77,899	0.00
2030 On 02-Aug-2018	9.50 Put	Bond Future	21	45,570	0.00
R035 On 02-Aug-2018		Bond Future	6	236	0.00
2037 On 03-May-2018		Bond Future	2	3,428	0.00
R204 On 03-May-2018		Bond Future	58	42,695	0.00
2040 On 02-Aug-2018		Bond Future	8	978	0.00
2044 On 03-May-2018		Bond Future	2	5,340	0.00
R248 On 03-May-2018		Bond Future	5	90,178	0.00
R207 On 03-May-2018		Bond Future	97	122,878	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 03-May-2018		Bond Future	62	41,841	0.00
R209 On 03-May-2018		Bond Future	6	20,760	0.00
R212 On 03-May-2018		Bond Future	22	8,796	0.00
R213 On 02-Aug-2018		Bond Future	6	2,604	0.00
R214 On 03-May-2018		Bond Future	17	7,338	0.00
Grand Total for Daily Turnover Summary:			605	674,266	0.00
