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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/06/2018

TO DATE : 05/06/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	3	13	0.00
IGOV On 02-Aug-2018		Index Future	1	8	0.00
R186 On 02-Aug-2018		Bond Future	7	1,468	0.00
R023 On 02-Aug-2018		Bond Future	4	160	0.00
2030 On 02-Aug-2018		Bond Future	2	222	0.00
2032 On 02-Aug-2018		Bond Future	1	102	0.00
2037 On 02-Aug-2018		Bond Future	2	66	0.00
2040 On 02-Aug-2018		Bond Future	10	1,806	0.00
2044 On 02-Aug-2018		Bond Future	2	228	0.00
R248 On 02-Aug-2018		Bond Future	1	107	0.00
R207 On 02-Aug-2018		Bond Future	2	214	0.00
R208 On 02-Aug-2018		Bond Future	2	986	0.00
R209 On 02-Aug-2018		Bond Future	18	3,924	0.00
R213 On 02-Aug-2018		Bond Future	10	5,738	0.00
R214 On 02-Aug-2018		Bond Future	7	3,162	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>72</b>	<b>18,204</b>	<b>0.00</b>