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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/01/2018

TO DATE : 29/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	16	842	0.00
GOVI On 03-May-2018		GOVI	2	2	0.00
2025 On 03-May-2018		Bond Future	4	2,000	0.00
2038 On 03-May-2018		Bond Future	4	4,000	0.00
2046 On 03-May-2018		Bond Future	2	2,000	0.00
IGOV On 03-May-2018		Index Future	10	54	0.00
R186 On 02-Aug-2018		Bond Future	92	50,531	0.00
R202 On 03-May-2018		Bond Future	8	1,580	0.00
R023 On 03-May-2018		Bond Future	12	4,080	0.00
2030 On 03-May-2018		Bond Future	64	49,546	0.00
2032 On 03-May-2018		Bond Future	84	46,854	0.00
R035 On 02-Aug-2018		Bond Future	27	32,423	0.00
2037 On 02-Aug-2018		Bond Future	41	64,510	0.00
R204 On 03-May-2018		Bond Future	6	1,380	0.00
2040 On 02-Aug-2018		Bond Future	28	29,788	0.00
2044 On 03-May-2018		Bond Future	34	34,544	0.00
R248 On 03-May-2018		Bond Future	30	17,474	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R207 On 03-May-2018		Bond Future	6	3,780	0.00
R208 On 03-May-2018		Bond Future	18	7,080	0.00
R209 On 02-Aug-2018		Bond Future	84	84,379	0.00
R210 On 03-May-2018		Bond Future	8	3,480	0.00
R212 On 03-May-2018		Bond Future	4	4,000	0.00
R213 On 02-Aug-2018		Bond Future	51	28,967	0.00
R214 On 03-May-2018		Bond Future	47	20,128	0.00
Grand Total for Daily Turnover Summary:			682	493,422	0.00