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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/04/2018

TO DATE : 23/04/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 02-Aug-2018		Bond Future	12	29,864	0.00
GOVI On 02-Aug-2018		GOVI	8	606	0.00
2025 On 02-Aug-2018		Bond Future	6	284	0.00
IGOV On 02-Aug-2018		Index Future	2	828	0.00
R186 On 02-Aug-2018		Bond Future	326	425,625	0.00
R023 On 02-Aug-2018		Bond Future	26	9,544	0.00
2030 On 02-Aug-2018		Bond Future	34	76,946	0.00
2032 On 02-Aug-2018		Bond Future	22	36,072	0.00
R035 On 02-Aug-2018		Bond Future	4	136	0.00
2037 On 02-Aug-2018		Bond Future	32	57,720	0.00
R204 On 02-Aug-2018		Bond Future	6	13,460	0.00
2040 On 02-Aug-2018		Bond Future	34	45,736	0.00
2044 On 02-Aug-2018		Bond Future	68	62,020	0.00
R248 On 02-Aug-2018		Bond Future	56	222,334	0.00
R207 On 02-Aug-2018		Bond Future	37	27,176	0.00
R208 On 02-Aug-2018		Bond Future	60	82,620	0.00
R209 On 02-Aug-2018		Bond Future	88	217,588	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R212 On 02-Aug-2018		Bond Future	22	8,796	0.00
R213 On 02-Aug-2018		Bond Future	44	81,708	0.00
R214 On 02-Aug-2018		Bond Future	58	97,686	0.00
Grand Total for Daily Turnover Summary:			945	1,496,749	0.00
