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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/10/2018

TO DATE : 29/10/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019		Index Future	18	994	0.00
GOVI On 07-Feb-2019		GOVI	2	2	0.00
2025 On 07-Feb-2019		Bond Future	14	684	0.00
2029 On 07-Feb-2019		Bond Future	8	320	0.00
2038 On 07-Feb-2019		Bond Future	4	2,030	0.00
2046 On 07-Feb-2019		Bond Future	1	1,000	0.00
IGOV On 07-Feb-2019		Index Future	8	20	0.00
R186 On 07-Feb-2019		Bond Future	198	90,696	0.00
R197 On 07-Feb-2019		Bond Future	6	26	0.00
R202 On 07-Feb-2019		Bond Future	2	370	0.00
R023 On 07-Feb-2019		Bond Future	18	2,216	0.00
2030 On 07-Feb-2019		Bond Future	20	4,062	0.00
2032 On 07-Feb-2019		Bond Future	26	4,532	0.00
R035 On 07-Feb-2019		Bond Future	14	1,948	0.00
2037 On 07-Feb-2019		Bond Future	28	25,120	0.00
2040 On 07-Feb-2019		Bond Future	12	2,352	0.00
2044 On 07-Feb-2019		Bond Future	80	14,952	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 07-Feb-2019		Bond Future	4	2,080	0.00
R207 On 07-Feb-2019		Bond Future	40	3,560	0.00
R208 On 07-Feb-2019		Bond Future	26	12,060	0.00
R209 On 07-Feb-2019		Bond Future	48	56,994	0.00
R210 On 07-Feb-2019		Bond Future	3	520	0.00
R212 On 07-Feb-2019		Bond Future	24	9,680	0.00
R213 On 07-Feb-2019		Bond Future	8	1,264	0.00
R214 On 07-Feb-2019		Bond Future	16	2,602	0.00
Grand Total for Daily Turnover Summary:			628	240,084	0.00
