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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/01/2018

TO DATE : 18/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 03-May-2018		Bond Future	14	8,000	0.00
ES42 On 03-May-2018		Bond Future	64	31,828	0.00
GOVI On 03-May-2018		GOVI	10	644	0.00
R186 On 03-May-2018		Bond Future	1	1,000	0.00
R023 On 03-May-2018		Bond Future	4	41,015	0.00
2030 On 03-May-2018		Bond Future	1	20	0.00
R035 On 03-May-2018		Bond Future	2	18	0.00
2037 On 01-Feb-2018		Bond Future	1	107	0.00
2044 On 03-May-2018		Bond Future	2	36	0.00
R248 On 03-May-2018		Bond Future	1	8	0.00
R209 On 01-Feb-2018		Bond Future	12	2,838	0.00
R212 On 03-May-2018		Bond Future	14	1,344	0.00
Grand Total for Daily Turnover Summary:			126	86,858	0.00