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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/01/2018

TO DATE : 23/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	7	1,599	0.00
2025 On 03-May-2018		Bond Future	4	84	0.00
2033 On 03-May-2018		Bond Future	6	2,778	0.00
2038 On 03-May-2018		Bond Future	11	17,536	0.00
2046 On 03-May-2018		Bond Future	24	25,076	0.00
2050 On 03-May-2018		Bond Future	14	18,216	0.00
R186 On 03-May-2018		Bond Future	42	95,724	0.00
R197 On 03-May-2018		Bond Future	12	5,036	0.00
R202 On 03-May-2018		Bond Future	20	26,564	0.00
R023 On 03-May-2018		Bond Future	34	48,459	0.00
2030 On 03-May-2018		Bond Future	19	27,812	0.00
2032 On 03-May-2018		Bond Future	23	36,079	0.00
2037 On 03-May-2018		Bond Future	20	51,476	0.00
R204 On 03-May-2018		Bond Future	24	42,080	0.00
2040 On 03-May-2018		Bond Future	23	13,986	0.00
2044 On 03-May-2018		Bond Future	23	14,280	0.00
R248 On 03-May-2018		Bond Future	22	100,658	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R207 On 03-May-2018		Bond Future	24	39,456	0.00
R208 On 03-May-2018		Bond Future	20	67,168	0.00
R209 On 03-May-2018		Bond Future	28	58,172	0.00
R212 On 03-May-2018		Bond Future	23	2,120	0.00
R213 On 03-May-2018		Bond Future	22	68,328	0.00
R214 On 03-May-2018		Bond Future	24	44,192	0.00
Grand Total for Daily Turnover Summary:			469	806,879	0.00