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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/07/2018 **TO DATE : 09/07/2018**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018		Index Future	6	946	0.00
R186 On 01-Nov-2018		Bond Future	95	115,484	0.00
R023 On 01-Nov-2018		Bond Future	52	62,428	0.00
2030 On 01-Nov-2018		Bond Future	28	63,096	0.00
2032 On 01-Nov-2018		Bond Future	26	44,712	0.00
R035 On 01-Nov-2018		Bond Future	30	29,224	0.00
R204 On 02-Aug-2018		Bond Future	3	1,600	0.00
2040 On 02-Aug-2018		Bond Future	2	150	0.00
R248 On 02-Aug-2018		Bond Future	5	720	0.00
R207 On 01-Nov-2018		Bond Future	24	10,762	0.00
R208 On 01-Nov-2018		Bond Future	47	62,926	0.00
R209 On 01-Nov-2018		Bond Future	50	49,070	0.00
R213 On 01-Nov-2018		Bond Future	38	77,844	0.00
Grand Total for Daily Turnover Summary:			**406**	**518,962**	**0.00**