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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/07/2018 **TO DATE : 31/07/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018			Index Future	18	554	0.00
GOVI On 02-Aug-2018			GOVI	2	4	0.00
2033 On 01-Nov-2018			Bond Future	4	1,600	0.00
2046 On 01-Nov-2018			Bond Future	9	4,000	0.00
IGOV On 01-Nov-2018			Index Future	15	46	0.00
R186 On 01-Nov-2018			Bond Future	24	9,648	0.00
2030 On 01-Nov-2018			Bond Future	9	2,210	0.00
2032 On 01-Nov-2018			Bond Future	4	1,200	0.00
R035 On 01-Nov-2018			Bond Future	11	1,522	0.00
2037 On 01-Nov-2018			Bond Future	12	5,782	0.00
R204 On 02-Aug-2018			Bond Future	31	10,259	0.00
2040 On 01-Nov-2018			Bond Future	5	2,460	0.00
2044 On 01-Nov-2018			Bond Future	11	7,160	0.00
R248 On 01-Nov-2018			Bond Future	12	3,596	0.00
R207 On 01-Nov-2018			Bond Future	3	1,088	0.00
R209 On 01-Nov-2018			Bond Future	53	33,056	0.00
R213 On 01-Nov-2018			Bond Future	5	1,800	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R214 On 01-Nov-2018			Bond Future	4	1,800	0.00
Grand Total for Daily Turnover Summary:				**232**	**87,785**	**0.00**