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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/04/2018 **TO DATE : 19/04/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018			Index Future	4	1,060	0.00
ES33 On 02-Aug-2018			Bond Future	14	8,000	0.00
ES42 On 02-Aug-2018			Bond Future	32	31,828	0.00
2025 On 02-Aug-2018			Bond Future	4	84	0.00
2033 On 02-Aug-2018			Bond Future	8	5,128	0.00
2038 On 02-Aug-2018			Bond Future	8	12,556	0.00
2046 On 02-Aug-2018			Bond Future	10	1,072	0.00
2050 On 02-Aug-2018			Bond Future	6	8,356	0.00
IGOV On 01-Nov-2018			Index Future	14	964	0.00
R186 On 01-Nov-2018	8.46	Call	Bond Future	63	105,127	0.00
R197 On 02-Aug-2018			Bond Future	12	5,696	0.00
R202 On 02-Aug-2018			Bond Future	11	13,326	0.00
2040 On 02-Aug-2018			Bond Future	4	640	0.00
R248 On 02-Aug-2018			Bond Future	4	60,000	0.00
R208 On 03-May-2018			Bond Future	2	80	0.00
R209 On 02-Aug-2018	8.96	Call	Bond Future	25	105,992	0.00
R212 On 02-Aug-2018			Bond Future	8	880	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**229**	**360,789**	**0.00**