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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/07/2018 **TO DATE : 16/07/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ES33 On 01-Nov-2018			Bond Future	12	29,864	0.00
GOVI On 02-Aug-2018			GOVI	2	2	0.00
2029 On 01-Nov-2018			Bond Future	6	5,480	0.00
2038 On 01-Nov-2018			Bond Future	8	13,164	0.00
2046 On 01-Nov-2018			Bond Future	4	10,800	0.00
2050 On 01-Nov-2018			Bond Future	4	10,500	0.00
R186 On 02-Aug-2018			Bond Future	6	10,600	0.00
R197 On 01-Nov-2018			Bond Future	4	5,600	0.00
R202 On 01-Nov-2018			Bond Future	11	7,510	0.00
R023 On 01-Nov-2018			Bond Future	4	5,028	0.00
R209 On 02-Aug-2018			Bond Future	2	204	0.00
R210 On 01-Nov-2018			Bond Future	6	2,796	0.00
R212 On 01-Nov-2018			Bond Future	4	6,104	0.00
Grand Total for Daily Turnover Summary:				**73**	**107,652**	**0.00**