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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/07/2018 **TO DATE : 17/07/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018			Index Future	6	916	0.00
2046 On 01-Nov-2018			Bond Future	2	2,000	0.00
R186 On 01-Nov-2018			Bond Future	30	14,412	0.00
R202 On 01-Nov-2018			Bond Future	2	370	0.00
R023 On 01-Nov-2018			Bond Future	60	70,978	0.00
2030 On 01-Nov-2018			Bond Future	52	26,382	0.00
2032 On 01-Nov-2018			Bond Future	48	10,264	0.00
2037 On 01-Nov-2018			Bond Future	34	34,882	0.00
2040 On 01-Nov-2018			Bond Future	18	2,096	0.00
2044 On 01-Nov-2018			Bond Future	34	23,924	0.00
R248 On 01-Nov-2018			Bond Future	34	136,224	0.00
R207 On 02-Aug-2018			Bond Future	2	16	0.00
R209 On 01-Nov-2018			Bond Future	24	9,746	0.00
R210 On 01-Nov-2018			Bond Future	2	500	0.00
R213 On 01-Nov-2018			Bond Future	6	8,588	0.00
R214 On 01-Nov-2018			Bond Future	36	15,054	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**390**	**356,352**	**0.00**