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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/07/2018 **TO DATE : 30/07/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018			Index Future	4	284	0.00
GOVI On 01-Nov-2018			GOVI	2	2	0.00
IGOV On 02-Aug-2018			Index Future	1	240	0.00
R186 On 01-Nov-2018			Bond Future	12	4,838	0.00
2032 On 01-Nov-2018			Bond Future	4	348	0.00
R035 On 01-Nov-2018			Bond Future	1	100	0.00
2037 On 01-Nov-2018			Bond Future	8	7,860	0.00
2044 On 01-Nov-2018			Bond Future	16	2,030	0.00
R248 On 01-Nov-2018			Bond Future	5	5,000	0.00
R207 On 01-Nov-2018			Bond Future	3	250	0.00
R209 On 02-Aug-2018			Bond Future	2	146	0.00
R214 On 01-Nov-2018			Bond Future	2	12,160	0.00
Grand Total for Daily Turnover Summary:				**60**	**33,258**	**0.00**