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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/02/2018 **TO DATE : 02/02/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018			Index Future	4	5	0.00
JBAF On 19-Dec-2018			Jibar Tradeable Future	1	25,000	0.00
R186 On 01-Nov-2018	8.46	Put	Bond Future	18	7,016	0.00
R035 On 03-May-2018			Bond Future	1	5,050	0.00
2037 On 02-Aug-2018			Bond Future	4	514	0.00
2040 On 02-Aug-2018			Bond Future	8	9,094	0.00
2044 On 03-May-2018			Bond Future	7	4,576	0.00
R248 On 03-May-2018			Bond Future	6	4,320	0.00
R208 On 03-May-2018			Bond Future	2	286	0.00
R209 On 02-Aug-2018			Bond Future	12	24,661	0.00
Grand Total for Daily Turnover Summary:				**63**	**80,522**	**0.00**