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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/01/2018 **TO DATE : 30/01/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018			Index Future	6	12	0.00
GOVI On 03-May-2018			GOVI	1	3	0.00
2046 On 03-May-2018			Bond Future	2	2,000	0.00
IGOV On 03-May-2018			Index Future	7	84	0.00
R186 On 02-Aug-2018			Bond Future	28	90,809	0.00
R202 On 03-May-2018			Bond Future	1	250	0.00
R023 On 03-May-2018			Bond Future	11	68,484	0.00
2030 On 03-May-2018			Bond Future	18	167,206	0.00
2032 On 03-May-2018			Bond Future	17	40,672	0.00
R035 On 02-Aug-2018			Bond Future	9	9,516	0.00
2037 On 03-May-2018			Bond Future	5	7,750	0.00
R204 On 03-May-2018			Bond Future	3	11,800	0.00
2040 On 03-May-2018			Bond Future	11	30,740	0.00
2044 On 03-May-2018			Bond Future	8	960	0.00
R248 On 03-May-2018			Bond Future	19	27,674	0.00
R207 On 03-May-2018			Bond Future	8	48,502	0.00
R208 On 01-Feb-2018			Bond Future	3	15,200	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R209 On 03-May-2018			Bond Future	12	87,100	0.00
R213 On 02-Aug-2018			Bond Future	10	69,002	0.00
R214 On 03-May-2018			Bond Future	9	46,900	0.00
Grand Total for Daily Turnover Summary:				**188**	**724,664**	**0.00**