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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/10/2018 **TO DATE : 23/10/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019			Index Future	4	400	0.00
IGOV On 01-Nov-2018			Index Future	3	20	0.00
R186 On 07-Feb-2019			Bond Future	62	114,120	0.00
R023 On 07-Feb-2019			Bond Future	53	70,855	0.00
2030 On 07-Feb-2019			Bond Future	36	138,830	0.00
2032 On 07-Feb-2019			Bond Future	26	70,212	0.00
R035 On 07-Feb-2019			Bond Future	31	45,763	0.00
2037 On 07-Feb-2019			Bond Future	29	53,165	0.00
2040 On 07-Feb-2019			Bond Future	32	56,954	0.00
2044 On 07-Feb-2019			Bond Future	46	120,878	0.00
R248 On 07-Feb-2019			Bond Future	45	103,380	0.00
R207 On 01-Nov-2018			Bond Future	7	2,054	0.00
R208 On 07-Feb-2019			Bond Future	39	67,025	0.00
R209 On 07-Feb-2019			Bond Future	69	71,180	0.00
R213 On 07-Feb-2019			Bond Future	37	75,176	0.00
R214 On 07-Feb-2019			Bond Future	50	52,138	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**569**	**1,042,150**	**0.00**