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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/09/2017 **TO DATE : 05/09/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017			Index Future	1	175	0.00
2050 On 02-Nov-2017			Bond Future	11	454	0.00
R186 On 02-Nov-2017			Bond Future	57	11,173	0.00
R202 On 02-Nov-2017			Bond Future	5	242	0.00
R023 On 02-Nov-2017			Bond Future	25	2,440	0.00
2030 On 02-Nov-2017			Bond Future	3	944	0.00
2032 On 02-Nov-2017			Bond Future	3	468	0.00
R035 On 02-Nov-2017			Bond Future	4	2,564	0.00
2037 On 02-Nov-2017			Bond Future	3	498	0.00
2040 On 02-Nov-2017			Bond Future	2	460	0.00
2044 On 02-Nov-2017			Bond Future	2	20	0.00
R209 On 02-Nov-2017			Bond Future	2	198	0.00
R212 On 02-Nov-2017			Bond Future	14	380	0.00
R213 On 02-Nov-2017			Bond Future	2	494	0.00
Grand Total for Daily Turnover Summary:				**134**	**20,510**	**0.00**