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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/09/2017 **TO DATE : 19/09/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2050 On 02-Nov-2017			Bond Future	13	164	0.00
R186 On 02-Nov-2017			Bond Future	18	8,911	0.00
2030 On 02-Nov-2017			Bond Future	17	2,828	0.00
2032 On 01-Feb-2018	9.30	Call	Bond Future	3	5	0.00
R035 On 02-Nov-2017			Bond Future	7	9,984	0.00
2037 On 02-Nov-2017			Bond Future	2	12	0.00
R204 On 02-Nov-2017			Bond Future	15	2,676	0.00
2040 On 02-Nov-2017			Bond Future	6	436	0.00
2044 On 02-Nov-2017			Bond Future	2	300	0.00
R248 On 02-Nov-2017			Bond Future	2	160	0.00
R209 On 01-Feb-2018	9.85	Put	Bond Future	18	30,370	0.00
R212 On 02-Nov-2017			Bond Future	11	235	0.00
Grand Total for Daily Turnover Summary:				**114**	**56,081**	**0.00**