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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/06/2017 **TO DATE : 13/06/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017			Index Future	4	22	0.00
R186 On 03-Aug-2017			Bond Future	91	13,949	0.00
2030 On 03-Aug-2017			Bond Future	8	1,116	0.00
2044 On 03-Aug-2017			Bond Future	2	680	0.00
R207 On 03-Aug-2017			Bond Future	17	3,400	0.00
R208 On 03-Aug-2017			Bond Future	3	136	0.00
R209 On 02-Nov-2017	9.75	Put	Bond Future	14	13,017	0.00
Grand Total for Daily Turnover Summary:				**139**	**32,320**	**0.00**