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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/07/2017 **TO DATE : 27/07/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017			Index Future	10	2,010	0.00
ES33 On 02-Nov-2017			Bond Future	4	1,152	0.00
ES42 On 02-Nov-2017			Bond Future	20	16,040	0.00
GOVI On 02-Nov-2017			GOVI	10	582	0.00
2033 On 02-Nov-2017			Bond Future	20	1,604	0.00
2038 On 02-Nov-2017			Bond Future	8	12,122	0.00
2046 On 02-Nov-2017			Bond Future	24	25,020	0.00
2050 On 02-Nov-2017			Bond Future	16	18,332	0.00
IGOV On 03-Aug-2017			Index Future	2	4	0.00
R186 On 01-Feb-2018	7.75	Call	Bond Future	32	20,089	0.00
R197 On 02-Nov-2017			Bond Future	10	4,248	0.00
R202 On 02-Nov-2017			Bond Future	6	1,760	0.00
R023 On 02-Nov-2017			Bond Future	63	53,936	0.00
2030 On 02-Nov-2017			Bond Future	20	24,708	0.00
2032 On 02-Nov-2017			Bond Future	22	29,076	0.00
2037 On 02-Nov-2017			Bond Future	50	58,340	0.00
R204 On 02-Nov-2017			Bond Future	60	97,746	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R207 On 02-Nov-2017			Bond Future	4	84	0.00
R209 On 02-Nov-2017			Bond Future	6	3,513	0.00
Grand Total for Daily Turnover Summary:				**387**	**370,366**	**0.00**