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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/10/2017 **TO DATE : 12/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	8	1,216	0.00
ES33 On 01-Feb-2018			Bond Future	12	2,180	0.00
ES42 On 01-Feb-2018			Bond Future	30	23,020	0.00
2025 On 01-Feb-2018			Bond Future	2	42	0.00
2033 On 01-Feb-2018			Bond Future	6	1,536	0.00
2038 On 01-Feb-2018			Bond Future	8	13,142	0.00
2046 On 01-Feb-2018			Bond Future	9	1,212	0.00
2050 On 01-Feb-2018			Bond Future	6	8,174	0.00
R186 On 01-Feb-2018			Bond Future	10	7,098	0.00
R197 On 01-Feb-2018			Bond Future	11	4,550	0.00
R202 On 01-Feb-2018			Bond Future	6	4,850	0.00
R023 On 01-Feb-2018			Bond Future	58	74,256	0.00
2030 On 01-Feb-2018			Bond Future	6	2,340	0.00
2032 On 01-Feb-2018			Bond Future	6	2,760	0.00
2037 On 01-Feb-2018			Bond Future	6	1,920	0.00
R204 On 01-Feb-2018			Bond Future	6	1,380	0.00
2040 On 01-Feb-2018			Bond Future	20	18,872	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2044 On 01-Feb-2018			Bond Future	41	62,804	0.00
R248 On 01-Feb-2018			Bond Future	65	233,042	0.00
R207 On 01-Feb-2018			Bond Future	6	3,780	0.00
R208 On 01-Feb-2018			Bond Future	10	3,720	0.00
R209 On 01-Feb-2018			Bond Future	9	24,250	0.00
R212 On 01-Feb-2018			Bond Future	21	2,420	0.00
R213 On 01-Feb-2018			Bond Future	13	6,338	0.00
Grand Total for Daily Turnover Summary:				**375**	**504,902**	**0.00**