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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/10/2017 **TO DATE : 16/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	1	2	0.00
ES33 On 01-Feb-2018			Bond Future	4	5,624	0.00
ES42 On 01-Feb-2018			Bond Future	4	8,528	0.00
GOVI On 02-Nov-2017			GOVI	3	3	0.00
2029 On 01-Feb-2018			Bond Future	6	5,480	0.00
2038 On 01-Feb-2018			Bond Future	6	10,020	0.00
2046 On 01-Feb-2018			Bond Future	4	10,800	0.00
2050 On 01-Feb-2018			Bond Future	4	6,400	0.00
R186 On 01-Feb-2018			Bond Future	10	470	0.00
R197 On 01-Feb-2018			Bond Future	4	5,600	0.00
R202 On 01-Feb-2018			Bond Future	12	16,404	0.00
R023 On 01-Feb-2018			Bond Future	10	9,294	0.00
2030 On 02-Nov-2017			Bond Future	5	482	0.00
2032 On 02-Nov-2017			Bond Future	4	132	0.00
2037 On 02-Nov-2017			Bond Future	2	262	0.00
R248 On 01-Feb-2018			Bond Future	4	76	0.00
R209 On 01-Feb-2018	9.59	Put	Bond Future	3	471	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R210 On 01-Feb-2018			Bond Future	6	2,796	0.00
R212 On 01-Feb-2018			Bond Future	24	9,076	0.00
R213 On 02-Nov-2017			Bond Future	7	3,674	0.00
Grand Total for Daily Turnover Summary:				**123**	**95,594**	**0.00**