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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/10/2017 **TO DATE : 30/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	24	1,931	0.00
GOVI On 01-Feb-2018			GOVI	10	598	0.00
2025 On 01-Feb-2018			Bond Future	20	484	0.00
2033 On 01-Feb-2018			Bond Future	12	76	0.00
2046 On 01-Feb-2018			Bond Future	12	408	0.00
IGOV On 01-Feb-2018			Index Future	6	30	0.00
R186 On 01-Feb-2018			Bond Future	314	270,039	0.00
R197 On 01-Feb-2018			Bond Future	2	76	0.00
R023 On 01-Feb-2018			Bond Future	101	60,379	0.00
2030 On 01-Feb-2018			Bond Future	30	5,944	0.00
R204 On 01-Feb-2018			Bond Future	58	20,458	0.00
2044 On 01-Feb-2018			Bond Future	12	30,470	0.00
R248 On 01-Feb-2018			Bond Future	14	4,210	0.00
R207 On 01-Feb-2018			Bond Future	74	60,195	0.00
R208 On 01-Feb-2018			Bond Future	72	35,920	0.00
R209 On 01-Feb-2018			Bond Future	19	24,966	0.00
R212 On 01-Feb-2018			Bond Future	22	8,848	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 01-Feb-2018			Bond Future	4	396	0.00
Grand Total for Daily Turnover Summary:				**806**	**525,428**	**0.00**