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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/12/2017 **TO DATE : 05/12/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	2	162	0.00
IGOV On 03-May-2018			Index Future	4	16	0.00
R186 On 01-Feb-2018			Bond Future	16	3,036	0.00
R023 On 01-Feb-2018			Bond Future	4	906	0.00
2032 On 01-Feb-2018			Bond Future	2	8	0.00
R035 On 01-Feb-2018			Bond Future	1	150	0.00
2037 On 01-Feb-2018			Bond Future	1	137	0.00
2040 On 03-May-2018	9.00	Call	Bond Future	24	12,546	0.00
2044 On 01-Feb-2018			Bond Future	5	666	0.00
R248 On 01-Feb-2018			Bond Future	3	636	0.00
R207 On 01-Feb-2018			Bond Future	2	162	0.00
R209 On 01-Feb-2018			Bond Future	1	92	0.00
R213 On 01-Feb-2018			Bond Future	1	30	0.00
Grand Total for Daily Turnover Summary:				**66**	**18,547**	**0.00**