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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/12/2017 **TO DATE : 06/12/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	2	2	0.00
ES33 On 01-Feb-2018			Bond Future	1	49	0.00
ES42 On 01-Feb-2018			Bond Future	1	70	0.00
IGOV On 03-May-2018			Index Future	2	2	0.00
R186 On 01-Feb-2018			Bond Future	28	5,053	0.00
R023 On 01-Feb-2018			Bond Future	5	2,667	0.00
2032 On 01-Feb-2018			Bond Future	22	1,391	0.00
R035 On 01-Feb-2018			Bond Future	2	18	0.00
2037 On 01-Feb-2018			Bond Future	1	266	0.00
2040 On 01-Feb-2018			Bond Future	1	6	0.00
2044 On 01-Feb-2018			Bond Future	6	25,213	0.00
R207 On 01-Feb-2018			Bond Future	4	14	0.00
R209 On 01-Feb-2018			Bond Future	5	678	0.00
R212 On 01-Feb-2018			Bond Future	1	59	0.00
R213 On 01-Feb-2018			Bond Future	1	293	0.00
R214 On 01-Feb-2018			Bond Future	1	275	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**83**	**36,056**	**0.00**