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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/02/2018 **TO DATE : 23/02/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018			Index Future	2	12	0.00
R186 On 03-May-2018			Bond Future	12	2,840	0.00
R023 On 03-May-2018			Bond Future	5	600	0.00
2032 On 03-May-2018			Bond Future	2	246	0.00
2037 On 03-May-2018			Bond Future	2	630	0.00
R204 On 03-May-2018			Bond Future	1	3,300	0.00
2040 On 02-Aug-2018			Bond Future	8	804	0.00
2044 On 03-May-2018			Bond Future	1	300	0.00
R248 On 03-May-2018			Bond Future	7	1,258	0.00
R207 On 03-May-2018			Bond Future	9	56,534	0.00
R208 On 03-May-2018			Bond Future	2	24	0.00
R209 On 01-Nov-2018	9.94	Put	Bond Future	12	3,490	0.00
R213 On 03-May-2018			Bond Future	2	1,608	0.00
Grand Total for Daily Turnover Summary:				**65**	**71,646**	**0.00**