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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/07/2017 **TO DATE : 28/07/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ES33 On 02-Nov-2017			Bond Future	28	29,864	0.00
GOVI On 02-Nov-2017			GOVI	3	122	0.00
2046 On 02-Nov-2017			Bond Future	1	350	0.00
IGOV On 02-Nov-2017			Index Future	2	828	0.00
R186 On 01-Feb-2018			Bond Future	710	441,386	0.00
R023 On 02-Nov-2017			Bond Future	12	3,754	0.00
2030 On 02-Nov-2017			Bond Future	4	1,560	0.00
2032 On 02-Nov-2017			Bond Future	4	1,840	0.00
2037 On 02-Nov-2017			Bond Future	4	1,280	0.00
R204 On 02-Nov-2017			Bond Future	14	3,202	0.00
2040 On 02-Nov-2017			Bond Future	14	2,284	0.00
2044 On 02-Nov-2017			Bond Future	48	70,308	0.00
R248 On 02-Nov-2017			Bond Future	9	75,780	0.00
R207 On 02-Nov-2017			Bond Future	50	51,004	0.00
R208 On 02-Nov-2017			Bond Future	24	8,160	0.00
R209 On 02-Nov-2017			Bond Future	60	78,419	0.00
R213 On 02-Nov-2017			Bond Future	49	84,834	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R214 On 02-Nov-2017			Bond Future	46	58,724	0.00
Grand Total for Daily Turnover Summary:				**1,082**	**913,699**	**0.00**