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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/04/2017 **TO DATE : 26/04/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017			Index Future	10	1,156	0.00
ES42 On 04-May-2017			Bond Future	3	1,640	0.00
GOVI On 03-Aug-2017			GOVI	2	120	0.00
2025 On 03-Aug-2017			Bond Future	4	2,000	0.00
2038 On 03-Aug-2017			Bond Future	4	4,000	0.00
IGOV On 03-Aug-2017			Index Future	6	80	0.00
R186 On 03-Aug-2017			Bond Future	110	158,727	0.00
R202 On 03-Aug-2017			Bond Future	6	16,696	0.00
R023 On 03-Aug-2017			Bond Future	22	21,708	0.00
2030 On 03-Aug-2017			Bond Future	37	37,118	0.00
2032 On 03-Aug-2017			Bond Future	35	53,940	0.00
R035 On 03-Aug-2017			Bond Future	16	12,876	0.00
2037 On 03-Aug-2017			Bond Future	38	101,886	0.00
R204 On 04-May-2017			Bond Future	3	1,794	0.00
2044 On 04-May-2017			Bond Future	3	2,702	0.00
R207 On 03-Aug-2017			Bond Future	81	88,888	0.00
R208 On 03-Aug-2017			Bond Future	31	29,768	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R209 On 03-Aug-2017			Bond Future	57	55,296	0.00
R212 On 03-Aug-2017			Bond Future	4	4,000	0.00
R213 On 03-Aug-2017			Bond Future	39	83,496	0.00
R214 On 04-May-2017			Bond Future	3	2,362	0.00
Grand Total for Daily Turnover Summary:				**514**	**680,253**	**0.00**