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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/11/2016 **TO DATE : 11/11/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	2	16	0.00
GOVI On 02-Feb-2017		GOVI	2	12	0.00
2025 On 02-Feb-2017		Bond Future	2	48	0.00
2033 On 02-Feb-2017		Bond Future	1	196	0.00
2038 On 02-Feb-2017		Bond Future	1	671	0.00
2046 On 02-Feb-2017		Bond Future	1	563	0.00
2050 On 02-Feb-2017		Bond Future	1	779	0.00
R186 On 02-Feb-2017		Bond Future	39	28,054	0.00
R202 On 02-Feb-2017		Bond Future	2	810	0.00
2030 On 02-Feb-2017		Bond Future	6	7,914	0.00
2032 On 02-Feb-2017		Bond Future	2	3,060	0.00
2037 On 02-Feb-2017		Bond Future	2	2	0.00
R204 On 02-Feb-2017		Bond Future	2	170	0.00
2040 On 02-Feb-2017		Bond Future	3	238	0.00
2044 On 02-Feb-2017		Bond Future	3	994	0.00
R209 On 02-Feb-2017		Bond Future	1	21	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**70**	**43,548**	**0.00**