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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/05/2017 **TO DATE : 03/05/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017			Index Future	8	12	0.00
GOVI On 03-Aug-2017			GOVI	8	24	0.00
IGOV On 03-Aug-2017			Index Future	3	46	0.00
R186 On 03-Aug-2017			Bond Future	109	64,578	0.00
R023 On 03-Aug-2017			Bond Future	15	44,444	0.00
R203 On 04-May-2017			Bond Future	5	7,274	0.00
2030 On 03-Aug-2017			Bond Future	9	61,320	0.00
R035 On 03-Aug-2017			Bond Future	4	2,152	0.00
2037 On 03-Aug-2017			Bond Future	4	13,580	0.00
R204 On 03-Aug-2017			Bond Future	78	107,264	0.00
2040 On 03-Aug-2017			Bond Future	5	14,080	0.00
2044 On 02-Nov-2017			Bond Future	6	800	0.00
R248 On 03-Aug-2017			Bond Future	2	80	0.00
R207 On 03-Aug-2017			Bond Future	7	48,940	0.00
R208 On 03-Aug-2017			Bond Future	10	29,662	0.00
R209 On 03-Aug-2017			Bond Future	7	120,939	0.00
R213 On 03-Aug-2017			Bond Future	4	72,000	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R214 On 03-Aug-2017			Bond Future	11	72,520	0.00
Grand Total for Daily Turnover Summary:				**295**	**659,715**	**0.00**