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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

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

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
IS05 On 21-Dec-2021			Interest Rate Swap	2	2	0.00
R186 On 04-May-2017			Bond Future	4	978	0.00
R035 On 04-May-2017			Bond Future	3	760	0.00
R204 On 04-May-2017			Bond Future	7	536	0.00
2044 On 04-May-2017			Bond Future	2	40	0.00
R248 On 04-May-2017			Bond Future	10	6,636	0.00
R207 On 04-May-2017			Bond Future	2	288	0.00
R209 On 04-May-2017			Bond Future	1	10	0.00
Grand Total for Daily Turnover Summary:				**31**	**9,250**	**0.00**