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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/10/2016 **TO DATE : 18/10/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Nov-2016			GOVI	4	12	0.00
2025 On 03-Nov-2016			Bond Future	3	430	0.00
2046 On 03-Nov-2016			Bond Future	3	17	0.00
2050 On 03-Nov-2016			Bond Future	1	1	0.00
IGOV On 02-Feb-2017			Index Future	6	244	0.00
R186 On 03-Nov-2016			Bond Future	8	1,374	0.00
R202 On 03-Nov-2016			Bond Future	8	338	0.00
R023 On 02-Feb-2017			Bond Future	4	8,980	0.00
R203 On 02-Feb-2017			Bond Future	8	2,556	0.00
2032 On 02-Feb-2017			Bond Future	17	2,000	0.00
R204 On 02-Feb-2017			Bond Future	4	112	0.00
R248 On 03-Nov-2016			Bond Future	3	944	0.00
R207 On 02-Feb-2017			Bond Future	4	84	0.00
Grand Total for Daily Turnover Summary:				**73**	**17,092**	**0.00**