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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/10/2016 **TO DATE : 20/10/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2017			Bond Future	43	20,550	0.00
2030 On 02-Feb-2017			Bond Future	20	28,124	0.00
R035 On 02-Feb-2017			Bond Future	9	4,395	0.00
2037 On 02-Feb-2017			Bond Future	33	64,764	0.00
R204 On 02-Feb-2017			Bond Future	43	11,053	0.00
2040 On 03-Nov-2016			Bond Future	2	6	0.00
R248 On 03-Nov-2016			Bond Future	7	154	0.00
R207 On 02-Feb-2017			Bond Future	32	76,052	0.00
R208 On 02-Feb-2017			Bond Future	30	72,276	0.00
R209 On 03-Nov-2016			Bond Future	13	1,668	0.00
R214 On 03-Nov-2016			Bond Future	2	22	0.00
Grand Total for Daily Turnover Summary:				**234**	**279,064**	**0.00**