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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/10/2016 **TO DATE : 21/10/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	2	132	0.00
R186 On 02-Feb-2017		Bond Future	9	2,954	0.00
R023 On 02-Feb-2017		Bond Future	8	3,398	0.00
2030 On 02-Feb-2017		Bond Future	2	1,540	0.00
2037 On 02-Feb-2017		Bond Future	2	3,428	0.00
R204 On 02-Feb-2017		Bond Future	2	16,580	0.00
2044 On 02-Feb-2017		Bond Future	2	1,340	0.00
R248 On 02-Feb-2017		Bond Future	4	61,318	0.00
R207 On 02-Feb-2017		Bond Future	2	2,900	0.00
R208 On 02-Feb-2017		Bond Future	2	5,454	0.00
R209 On 02-Feb-2017		Bond Future	2	4,780	0.00
R213 On 02-Feb-2017		Bond Future	2	600	0.00
R214 On 02-Feb-2017		Bond Future	2	3,594	0.00
Grand Total for Daily Turnover Summary:			**41**	**108,018**	**0.00**