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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/10/2016 **TO DATE : 31/10/2016**

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Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017			Index Future	10	786	0.00
GOVI On 02-Feb-2017			GOVI	7	27	0.00
2033 On 02-Feb-2017			Bond Future	3	540	0.00
2038 On 02-Feb-2017			Bond Future	3	132	0.00
2046 On 02-Feb-2017			Bond Future	3	444	0.00
2050 On 02-Feb-2017			Bond Future	3	1,000	0.00
IGOV On 02-Feb-2017			Index Future	11	95	0.00
R186 On 02-Feb-2017			Bond Future	91	77,770	0.00
R197 On 02-Feb-2017			Bond Future	2	1,900	0.00
R202 On 02-Feb-2017			Bond Future	4	132	0.00
R023 On 02-Feb-2017			Bond Future	18	4,240	0.00
R203 On 02-Feb-2017			Bond Future	4	440	0.00
2030 On 02-Feb-2017			Bond Future	19	22,824	0.00
2032 On 02-Feb-2017			Bond Future	10	2,572	0.00
2037 On 02-Feb-2017			Bond Future	35	2,322	0.00
R204 On 02-Feb-2017			Bond Future	48	32,682	0.00
2044 On 02-Feb-2017			Bond Future	37	7,816	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R248 On 02-Feb-2017			Bond Future	38	15,154	0.00
R207 On 02-Feb-2017			Bond Future	50	25,006	0.00
R208 On 02-Feb-2017			Bond Future	28	2,837	0.00
R209 On 02-Feb-2017			Bond Future	46	44,588	0.00
R213 On 02-Feb-2017			Bond Future	24	18,874	0.00
R214 On 02-Feb-2017			Bond Future	36	27,424	0.00
Grand Total for Daily Turnover Summary:				**530**	**289,605**	**0.00**