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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/11/2016 **TO DATE : 01/11/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017			Index Future	2	222	0.00
IGOV On 02-Feb-2017			Index Future	2	44	0.00
R186 On 02-Feb-2017	8.90	Put	Bond Future	28	16,411	0.00
R202 On 02-Feb-2017			Bond Future	6	868	0.00
R023 On 02-Feb-2017			Bond Future	12	944	0.00
2030 On 02-Feb-2017			Bond Future	23	3,674	0.00
2032 On 02-Feb-2017			Bond Future	36	5,244	0.00
2040 On 02-Feb-2017			Bond Future	1	2,990	0.00
R248 On 02-Feb-2017			Bond Future	4	840	0.00
R207 On 02-Feb-2017			Bond Future	5	10,430	0.00
R208 On 02-Feb-2017			Bond Future	24	11,884	0.00
R209 On 02-Feb-2017			Bond Future	21	15,888	0.00
R210 On 02-Feb-2017			Bond Future	6	1,208	0.00
R213 On 02-Feb-2017			Bond Future	1	3,500	0.00
R214 On 02-Feb-2017			Bond Future	3	3,526	0.00
Grand Total for Daily Turnover Summary:				**174**	**77,673**	**0.00**