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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/08/2016 **TO DATE : 23/08/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Nov-2016			Bond Future	14	140	0.00
JBAF On 20-Mar-2018			Jibar Tradeable Future	5	4,001	0.00
R186 On 03-Nov-2016			Bond Future	26	1,917	0.00
R197 On 03-Nov-2016			Bond Future	23	1,208	0.00
R023 On 03-Nov-2016			Bond Future	2	364	0.00
R204 On 03-Nov-2016			Bond Future	1	350	0.00
R209 On 03-Nov-2016	9.04	Put	Bond Future	24	3,105	0.00
R212 On 03-Nov-2016			Bond Future	2	8	0.00
Grand Total for Daily Turnover Summary:				**97**	**11,093**	**0.00**