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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/08/2016 **TO DATE : 26/08/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	2	2	0.00
GOVI On 03-Nov-2016			GOVI	1	2	0.00
2033 On 03-Nov-2016			Bond Future	3	600	0.00
2046 On 03-Nov-2016			Bond Future	3	1,000	0.00
R186 On 03-Nov-2016			Bond Future	6	1,300	0.00
R023 On 03-Nov-2016			Bond Future	2	74	0.00
R203 On 03-Nov-2016			Bond Future	10	860	0.00
R207 On 03-Aug-2017	8.19	Call	Bond Future	3	102	0.00
R213 On 03-Nov-2016			Bond Future	8	706	0.00
Grand Total for Daily Turnover Summary:				**38**	**4,646**	**0.00**