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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/09/2016 **TO DATE : 01/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2038 On 03-Nov-2016			Bond Future	2	70	0.00
JBAF On 21-Sep-2016			Jibar Tradeable Future	1	10	0.00
R186 On 02-Feb-2017	8.90	Put	Bond Future	22	7,762	0.00
R203 On 03-Nov-2016			Bond Future	1	15,600	0.00
R248 On 03-Nov-2016			Bond Future	11	1,306	0.00
R207 On 03-Nov-2016			Bond Future	1	11,860	0.00
R209 On 03-Nov-2016			Bond Future	7	22,863	0.00
R213 On 03-Nov-2016			Bond Future	1	6,840	0.00
R214 On 03-Nov-2016			Bond Future	1	8,260	0.00
Grand Total for Daily Turnover Summary:				**47**	**74,571**	**0.00**