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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/09/2016 **TO DATE : 06/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
IS10 On 21-Sep-2026			Interest Rate Swap	3	436	0.00
AL7T On 03-Nov-2016			Index Future	1	1	0.00
R186 On 03-Nov-2016			Bond Future	17	824	0.00
R202 On 03-Nov-2016			Bond Future	3	274	0.00
R210 On 03-Nov-2016			Bond Future	3	73	0.00
Grand Total for Daily Turnover Summary:				**27**	**1,608**	**0.00**