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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/09/2016 **TO DATE : 15/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	2	26	0.00
R186 On 03-Nov-2016			Bond Future	6	252	0.00
R202 On 03-Nov-2016			Bond Future	4	536	0.00
R023 On 03-Nov-2016			Bond Future	25	1,796	0.00
2030 On 03-Nov-2016			Bond Future	66	10,602	0.00
R204 On 03-Nov-2016			Bond Future	2	94	0.00
2044 On 03-Nov-2016			Bond Future	2	4	0.00
R207 On 03-Nov-2016			Bond Future	5	189	0.00
R214 On 03-Nov-2016			Bond Future	2	84	0.00
Grand Total for Daily Turnover Summary:				**114**	**13,583**	**0.00**