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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/08/2016 **TO DATE : 18/08/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R186 On 03-Nov-2016			Bond Future	18	1,374	0.00
R197 On 03-Nov-2016			Bond Future	20	262	0.00
R023 On 03-Nov-2016			Bond Future	4	600	0.00
2030 On 03-Nov-2016			Bond Future	3	500	0.00
R204 On 03-Nov-2016			Bond Future	12	1,131	0.00
R248 On 03-Nov-2016			Bond Future	2	64	0.00
R207 On 03-Nov-2016			Bond Future	12	5,199	0.00
R208 On 03-Nov-2016			Bond Future	13	3,750	0.00
R209 On 03-Nov-2016			Bond Future	1	10	0.00
R212 On 03-Nov-2016			Bond Future	19	400	0.00
R214 On 03-Nov-2016			Bond Future	3	46	0.00
Grand Total for Daily Turnover Summary:				**107**	**13,336**	**0.00**