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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/09/2016 **TO DATE : 30/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017			Index Future	2	4	0.00
ES33 On 03-Nov-2016			Bond Future	4	11	0.00
2033 On 03-Nov-2016			Bond Future	1	8	0.00
2038 On 03-Nov-2016			Bond Future	3	380	0.00
2046 On 03-Nov-2016			Bond Future	1	118	0.00
2050 On 03-Nov-2016			Bond Future	2	61	0.00
JBAF On 15-Mar-2017			Jibar Tradeable Future	2	2,000	0.00
R186 On 02-Feb-2017	8.60	Call	Bond Future	32	1,022	0.00
R202 On 03-Nov-2016			Bond Future	2	172	0.00
R035 On 03-Nov-2016			Bond Future	2	20	0.00
2037 On 03-Nov-2016			Bond Future	2	48	0.00
R204 On 03-Nov-2016			Bond Future	2	8	0.00
R248 On 03-Nov-2016			Bond Future	2	124	0.00
Grand Total for Daily Turnover Summary:				**57**	**3,976**	**0.00**