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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/10/2016 **TO DATE : 03/10/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	2	12	0.00
GOVI On 03-Nov-2016			GOVI	5	25	0.00
JBAF On 21-Dec-2016			Jibar Tradeable Future	1	6,000	0.00
R186 On 03-Nov-2016			Bond Future	11	9,075	0.00
R203 On 03-Nov-2016			Bond Future	4	24,060	0.00
R035 On 03-Nov-2016			Bond Future	4	534	0.00
R207 On 03-Nov-2016			Bond Future	4	20,960	0.00
R209 On 03-Nov-2016			Bond Future	1	8,000	0.00
R213 On 03-Nov-2016			Bond Future	1	4,670	0.00
R214 On 03-Nov-2016			Bond Future	1	5,740	0.00
Grand Total for Daily Turnover Summary:				**34**	**79,076**	**0.00**