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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/09/2016 **TO DATE : 21/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
IS05 On 21-Dec-2021			Interest Rate Swap	3	150	0.00
R186 On 03-Nov-2016			Bond Future	5	9,130	0.00
2030 On 03-Nov-2016			Bond Future	2	646	0.00
Grand Total for Daily Turnover Summary:				**10**	**9,926**	**0.00**