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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/11/2017 **TO DATE : 27/11/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	1	12	0.00
GOVI On 01-Feb-2018			GOVI	2	2	0.00
R186 On 01-Feb-2018			Bond Future	30	8,722	0.00
2030 On 01-Feb-2018			Bond Future	6	1,898	0.00
R204 On 01-Feb-2018			Bond Future	1	186	0.00
2040 On 01-Feb-2018			Bond Future	6	1,898	0.00
R248 On 01-Feb-2018			Bond Future	6	1,982	0.00
R208 On 01-Feb-2018			Bond Future	2	200	0.00
R209 On 01-Feb-2018			Bond Future	9	1,066	0.00
R213 On 01-Feb-2018			Bond Future	1	295	0.00
Grand Total for Daily Turnover Summary:				**64**	**16,261**	**0.00**