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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/07/2017 **TO DATE : 31/07/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017			Index Future	16	774	0.00
GOVI On 02-Nov-2017			GOVI	2	2	0.00
IGOV On 02-Nov-2017			Index Future	20	1,110	0.00
R186 On 01-Feb-2018	8.50	Call	Bond Future	97	56,459	0.00
2037 On 01-Feb-2018			Bond Future	22	4,450	0.00
R248 On 01-Feb-2018			Bond Future	15	26,280	0.00
R209 On 02-Nov-2017			Bond Future	4	1,218	0.00
R212 On 02-Nov-2017			Bond Future	13	240	0.00
Grand Total for Daily Turnover Summary:				**189**	**90,533**	**0.00**