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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/01/2019 **TO DATE : 31/01/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-May-2019			Index Future	4	304	0.00
GOVI On 07-Feb-2019			GOVI	2	3	0.00
R186 On 02-May-2019			Bond Future	81	38,902	0.00
R023 On 02-May-2019			Bond Future	8	6,726	0.00
2030 On 02-May-2019			Bond Future	3	5,800	0.00
2032 On 02-May-2019			Bond Future	3	4,300	0.00
R035 On 02-May-2019			Bond Future	5	3,232	0.00
2037 On 02-May-2019			Bond Future	31	24,980	0.00
2040 On 02-May-2019			Bond Future	30	13,384	0.00
2044 On 02-May-2019			Bond Future	67	9,476	0.00
R248 On 02-May-2019			Bond Future	3	640	0.00
R207 On 02-May-2019			Bond Future	4	978	0.00
R208 On 07-Feb-2019			Bond Future	1	4,000	0.00
R209 On 02-May-2019			Bond Future	12	1,053	0.00
R214 On 02-May-2019			Bond Future	21	1,216	0.00
Grand Total for Daily Turnover Summary:				**275**	**114,994**	**0.00**