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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/07/2019 **TO DATE : 30/07/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Nov-2019			Index Future	7	292	0.00
GOVI On 07-Nov-2019			GOVI	2	7	0.00
2046 On 07-Nov-2019			Bond Future	2	2,000	0.00
R186 On 07-Nov-2019			Bond Future	15	6,032	0.00
R197 On 06-Feb-2020			Bond Future	2	80	0.00
2030 On 07-Nov-2019			Bond Future	18	4,056	0.00
2032 On 07-Nov-2019			Bond Future	20	4,324	0.00
R035 On 07-Nov-2019			Bond Future	21	10,578	0.00
2037 On 06-Feb-2020			Bond Future	15	3,880	0.00
2040 On 07-Nov-2019			Bond Future	4	2,400	0.00
2044 On 07-Nov-2019			Bond Future	26	9,442	0.00
R248 On 07-Nov-2019			Bond Future	8	5,660	0.00
R209 On 07-Nov-2019			Bond Future	20	3,312	0.00
R213 On 07-Nov-2019			Bond Future	9	1,800	0.00
R214 On 07-Nov-2019			Bond Future	6	2,426	0.00
Grand Total for Daily Turnover Summary:				**175**	**56,289**	**0.00**