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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/10/2019 **TO DATE : 18/10/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020		Index Future	4	822	0.00
ES33 On 06-Feb-2020		Bond Future	4	1,400	0.00
ES42 On 06-Feb-2020		Bond Future	28	19,676	0.00
2025 On 06-Feb-2020		Bond Future	25	3,446	0.00
2029 On 06-Feb-2020		Bond Future	28	10,236	0.00
2033 On 06-Feb-2020		Bond Future	12	36,364	0.00
2038 On 06-Feb-2020		Bond Future	8	22,068	0.00
2046 On 06-Feb-2020		Bond Future	4	2,436	0.00
2050 On 06-Feb-2020		Bond Future	8	14,222	0.00
R186 On 07-Nov-2019		Bond Future	12	1,596	0.00
R197 On 06-Feb-2020		Bond Future	4	3,800	0.00
R202 On 06-Feb-2020		Bond Future	4	2,692	0.00
2030 On 06-Feb-2020		Bond Future	17	13,460	0.00
2032 On 07-Nov-2019		Bond Future	1	400	0.00
R035 On 07-Nov-2019		Bond Future	3	200	0.00
R210 On 06-Feb-2020		Bond Future	28	4,308	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**190**	**137,126**	**0.00**