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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/02/2019 **TO DATE : 05/02/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-May-2019			Index Future	10	390	0.00
IGOV On 02-May-2019			Index Future	8	20	0.00
R186 On 02-May-2019			Bond Future	48	14,776	0.00
R023 On 02-May-2019			Bond Future	18	9,400	0.00
2030 On 02-May-2019			Bond Future	47	12,576	0.00
2032 On 02-May-2019			Bond Future	26	5,716	0.00
R035 On 02-May-2019			Bond Future	22	4,328	0.00
2037 On 02-May-2019			Bond Future	12	1,226	0.00
2040 On 02-May-2019			Bond Future	8	2,222	0.00
2044 On 02-May-2019			Bond Future	11	2,218	0.00
R248 On 02-May-2019			Bond Future	2	3,000	0.00
R207 On 02-May-2019			Bond Future	14	773	0.00
R208 On 02-May-2019			Bond Future	8	1,056	0.00
R209 On 02-May-2019			Bond Future	141	48,111	0.00
R213 On 02-May-2019			Bond Future	10	402	0.00
R214 On 02-May-2019			Bond Future	6	2,312	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**391**	**108,526**	**0.00**