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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/04/2019 **TO DATE : 17/04/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	4	952	0.00
ES33 On 01-Aug-2019		Bond Future	4	1,400	0.00
ES42 On 01-Aug-2019		Bond Future	28	19,676	0.00
GOVI On 01-Aug-2019		GOVI	10	620	0.00
2025 On 01-Aug-2019		Bond Future	6	642	0.00
2033 On 01-Aug-2019		Bond Future	4	1,280	0.00
2038 On 01-Aug-2019		Bond Future	4	4,000	0.00
2046 On 02-May-2019		Bond Future	2	308	0.00
IGOV On 02-May-2019		Index Future	1	3	0.00
R186 On 01-Aug-2019		Bond Future	12	17,040	0.00
R197 On 01-Aug-2019		Bond Future	4	600	0.00
R202 On 01-Aug-2019		Bond Future	4	1,600	0.00
R023 On 01-Aug-2019		Bond Future	56	107,848	0.00
2030 On 01-Aug-2019		Bond Future	26	67,588	0.00
2032 On 01-Aug-2019		Bond Future	25	64,682	0.00
R035 On 01-Aug-2019		Bond Future	40	57,220	0.00
2037 On 01-Aug-2019		Bond Future	24	53,828	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R208 On 01-Aug-2019			Bond Future	28	11,016	0.00
R209 On 01-Aug-2019			Bond Future	28	254,596	0.00
R210 On 01-Aug-2019			Bond Future	4	1,440	0.00
R212 On 01-Aug-2019			Bond Future	4	4,000	0.00
Grand Total for Daily Turnover Summary:				**318**	**670,339**	**0.00**