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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/04/2019 **TO DATE : 23/04/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	2	96	0.00
2025 On 01-Aug-2019		Bond Future	8	1,392	0.00
2038 On 01-Aug-2019		Bond Future	8	8,474	0.00
2046 On 01-Aug-2019		Bond Future	6	23,936	0.00
2050 On 01-Aug-2019		Bond Future	16	23,146	0.00
IGOV On 01-Aug-2019		Index Future	2	162	0.00
R186 On 01-Aug-2019		Bond Future	122	134,814	0.00
R197 On 01-Aug-2019		Bond Future	2	76	0.00
R202 On 01-Aug-2019		Bond Future	15	2,040	0.00
R023 On 01-Aug-2019		Bond Future	98	92,281	0.00
2030 On 01-Aug-2019		Bond Future	96	105,918	0.00
2032 On 01-Aug-2019		Bond Future	88	88,761	0.00
R035 On 01-Aug-2019		Bond Future	62	146,578	0.00
2037 On 01-Aug-2019		Bond Future	43	58,962	0.00
2040 On 01-Aug-2019		Bond Future	32	34,868	0.00
2044 On 01-Aug-2019		Bond Future	36	28,682	0.00
R248 On 01-Aug-2019		Bond Future	24	13,416	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R207 On 01-Aug-2019			Bond Future	52	22,958	0.00
R208 On 01-Aug-2019			Bond Future	78	62,640	0.00
R209 On 01-Aug-2019			Bond Future	59	54,792	0.00
R213 On 01-Aug-2019			Bond Future	66	62,716	0.00
R214 On 01-Aug-2019			Bond Future	42	28,326	0.00
Grand Total for Daily Turnover Summary:				**957**	**995,034**	**0.00**