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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/07/2019 **TO DATE : 24/07/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 07-Nov-2019		Bond Future	26	9,838	0.00
R186 On 07-Nov-2019		Bond Future	60	193,185	0.00
R023 On 07-Nov-2019		Bond Future	51	114,770	0.00
2030 On 07-Nov-2019		Bond Future	44	110,454	0.00
2032 On 07-Nov-2019		Bond Future	1	4	0.00
R035 On 07-Nov-2019		Bond Future	40	88,432	0.00
2037 On 07-Nov-2019		Bond Future	23	89,486	0.00
2040 On 07-Nov-2019		Bond Future	32	69,578	0.00
2044 On 07-Nov-2019		Bond Future	53	52,274	0.00
R248 On 07-Nov-2019		Bond Future	55	101,006	0.00
R208 On 07-Nov-2019		Bond Future	16	6,851	0.00
R209 On 07-Nov-2019		Bond Future	37	15,402	0.00
R214 On 07-Nov-2019		Bond Future	17	4,608	0.00
Grand Total for Daily Turnover Summary:			**455**	**855,888**	**0.00**