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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/07/2019 **TO DATE : 25/07/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Nov-2019			Index Future	4	74	0.00
AL7T On 07-Nov-2019			Index Future	20	232	0.00
2029 On 07-Nov-2019			Bond Future	4	816	0.00
2038 On 07-Nov-2019			Bond Future	7	24,817	0.00
2046 On 07-Nov-2019			Bond Future	6	10,984	0.00
2050 On 07-Nov-2019			Bond Future	4	3,668	0.00
IGOV On 07-Nov-2019			Index Future	2	598	0.00
R186 On 07-Nov-2019			Bond Future	21	29,354	0.00
R197 On 07-Nov-2019			Bond Future	8	4,400	0.00
R202 On 07-Nov-2019			Bond Future	6	4,704	0.00
R023 On 07-Nov-2019			Bond Future	7	5,536	0.00
2030 On 07-Nov-2019			Bond Future	10	23,440	0.00
2032 On 07-Nov-2019			Bond Future	8	16,441	0.00
R035 On 07-Nov-2019			Bond Future	8	12,508	0.00
2037 On 07-Nov-2019			Bond Future	6	9,196	0.00
2040 On 07-Nov-2019			Bond Future	10	13,818	0.00
2044 On 07-Nov-2019			Bond Future	9	1,420	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R248 On 07-Nov-2019			Bond Future	20	4,164	0.00
R207 On 01-Aug-2019			Bond Future	1	30	0.00
R208 On 07-Nov-2019			Bond Future	9	4,148	0.00
R212 On 07-Nov-2019			Bond Future	2	52	0.00
R213 On 07-Nov-2019			Bond Future	1	3,000	0.00
R214 On 07-Nov-2019			Bond Future	6	1,654	0.00
Grand Total for Daily Turnover Summary:				**179**	**175,054**	**0.00**