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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/06/2019 **TO DATE : 20/06/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	2	6	0.00
R186 On 01-Aug-2019		Bond Future	26	13,538	0.00
R202 On 01-Aug-2019		Bond Future	3	200	0.00
R023 On 01-Aug-2019		Bond Future	2	700	0.00
2030 On 01-Aug-2019		Bond Future	96	31,042	0.00
2032 On 01-Aug-2019		Bond Future	3	2,100	0.00
R035 On 01-Aug-2019		Bond Future	7	430	0.00
2037 On 01-Aug-2019		Bond Future	9	3,472	0.00
2044 On 01-Aug-2019		Bond Future	32	4,689	0.00
R207 On 01-Aug-2019		Bond Future	1	2	0.00
R209 On 01-Aug-2019		Bond Future	6	186	0.00
Grand Total for Daily Turnover Summary:			**187**	**56,365**	**0.00**