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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/07/2019 **TO DATE : 29/07/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Nov-2019			Index Future	16	656	0.00
GOVI On 07-Nov-2019			GOVI	2	98	0.00
IGOV On 07-Nov-2019			Index Future	10	182	0.00
R186 On 07-May-2020	8.28	Call	Bond Future	282	84,717	0.00
2030 On 07-Nov-2019			Bond Future	8	1,598	0.00
2037 On 07-Nov-2019			Bond Future	6	1,184	0.00
2040 On 07-Nov-2019			Bond Future	8	7,050	0.00
2044 On 07-Nov-2019			Bond Future	2	202	0.00
R208 On 07-Nov-2019			Bond Future	2	374	0.00
R209 On 07-Nov-2019			Bond Future	16	13,960	0.00
R212 On 07-Nov-2019			Bond Future	2	6,000	0.00
Grand Total for Daily Turnover Summary:				**354**	**116,021**	**0.00**