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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/11/2019 **TO DATE : 29/11/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020		Index Future	3	57	0.00
R186 On 06-Feb-2020		Bond Future	50	23,749	0.00
2030 On 06-Feb-2020		Bond Future	8	1,982	0.00
2032 On 06-Feb-2020		Bond Future	1	1,356	0.00
R035 On 06-Feb-2020		Bond Future	9	4,420	0.00
2037 On 06-Feb-2020		Bond Future	9	2,622	0.00
2044 On 06-Feb-2020		Bond Future	1	33	0.00
R248 On 06-Feb-2020		Bond Future	2	600	0.00
R208 On 06-Feb-2020		Bond Future	7	1,568	0.00
R209 On 06-Feb-2020		Bond Future	5	320	0.00
Grand Total for Daily Turnover Summary:			**95**	**36,707**	**0.00**

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