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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/06/2019

TO DATE : 12/06/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 01-Aug-2019		Bond Future	4	32	0.00
2029 On 01-Aug-2019		Bond Future	4	40	0.00
R186 On 01-Aug-2019		Bond Future	25	7,942	0.00
R023 On 01-Aug-2019		Bond Future	4	192	0.00
2030 On 01-Aug-2019		Bond Future	16	8,370	0.00
2040 On 01-Aug-2019		Bond Future	2	382	0.00
2044 On 01-Aug-2019		Bond Future	4	80	0.00
R248 On 07-Nov-2019		Bond Future	6	4,040	0.00
R207 On 01-Aug-2019		Bond Future	1	3	0.00
R208 On 01-Aug-2019		Bond Future	4	96	0.00
R209 On 01-Aug-2019		Bond Future	9	731	0.00
R210 On 01-Aug-2019		Bond Future	4	24	0.00
R213 On 01-Aug-2019		Bond Future	4	12	0.00
Grand Total for Daily Turnover Summary:			87	21,944	0.00