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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/07/2018

TO DATE : 25/07/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Nov-2018		GOVI	10	604	0.00
2025 On 02-Aug-2018		Bond Future	2	1,000	0.00
R186 On 07-Feb-2019		Bond Future	34	10,294	0.00
2030 On 07-Feb-2019		Bond Future	28	6,854	0.00
2032 On 07-Feb-2019		Bond Future	14	2,732	0.00
R035 On 07-Feb-2019		Bond Future	14	1,786	0.00
2037 On 07-Feb-2019		Bond Future	18	5,686	0.00
2040 On 07-Feb-2019		Bond Future	16	800	0.00
2044 On 07-Feb-2019		Bond Future	21	2,472	0.00
R209 On 07-Feb-2019		Bond Future	15	11,800	0.00
R213 On 07-Feb-2019		Bond Future	12	670	0.00
R214 On 01-Nov-2018		Bond Future	5	1,700	0.00
Grand Total for Daily Turnover Summary:			189	46,398	0.00