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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/06/2019

TO DATE : 26/06/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 01-Aug-2019		Bond Future	1	64	0.00
2029 On 01-Aug-2019		Bond Future	1	51	0.00
2038 On 01-Aug-2019		Bond Future	1	52	0.00
2046 On 01-Aug-2019		Bond Future	2	40	0.00
2050 On 01-Aug-2019		Bond Future	4	164	0.00
R186 On 07-Nov-2019		Bond Future	26	35,686	0.00
R202 On 01-Aug-2019		Bond Future	3	140	0.00
R023 On 01-Aug-2019		Bond Future	1	363	0.00
2030 On 01-Aug-2019		Bond Future	2	610	0.00
R035 On 01-Aug-2019		Bond Future	2	660	0.00
2040 On 01-Aug-2019		Bond Future	2	474	0.00
2044 On 01-Aug-2019		Bond Future	1	56	0.00
R248 On 01-Aug-2019		Bond Future	1	141	0.00
R208 On 01-Aug-2019		Bond Future	1	2	0.00
R209 On 01-Aug-2019		Bond Future	5	360	0.00
R210 On 01-Aug-2019		Bond Future	1	31	0.00
R213 On 01-Aug-2019		Bond Future	1	20	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 01-Aug-2019		Bond Future	2	89	0.00
Grand Total for Daily Turnover Summary:			57	39,003	0.00
