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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/02/2019

TO DATE : 14/02/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-May-2019		Index Future	3	19	0.00
R186 On 02-May-2019		Bond Future	16	16,602	0.00
2030 On 02-May-2019		Bond Future	2	168	0.00
2032 On 02-May-2019		Bond Future	4	342	0.00
2040 On 02-May-2019		Bond Future	4	100	0.00
2044 On 02-May-2019		Bond Future	11	724	0.00
R207 On 02-May-2019		Bond Future	3	12	0.00
R208 On 02-May-2019		Bond Future	9	1,108	0.00
R209 On 01-Aug-2019	9.30 Call	Bond Future	69	34,844	0.00
Grand Total for Daily Turnover Summary:			121	53,919	0.00