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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/07/2019

TO DATE : 18/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Aug-2019		GOVI	2	2	0.00
2025 On 07-Nov-2019		Bond Future	4	4	0.00
R186 On 07-Nov-2019		Bond Future	205	249,094	0.00
R197 On 07-Nov-2019		Bond Future	4	28	0.00
R023 On 07-Nov-2019		Bond Future	35	9,282	0.00
2030 On 07-Nov-2019		Bond Future	38	61,152	0.00
R035 On 07-Nov-2019		Bond Future	54	5,541	0.00
2037 On 07-Nov-2019		Bond Future	7	1,326	0.00
2040 On 07-Nov-2019		Bond Future	26	10,588	0.00
2044 On 07-Nov-2019		Bond Future	81	36,390	0.00
R207 On 07-Nov-2019		Bond Future	10	820	0.00
R208 On 07-Nov-2019		Bond Future	8	412	0.00
R209 On 07-Nov-2019		Bond Future	42	27,314	0.00
R212 On 07-Nov-2019		Bond Future	20	4,632	0.00
R213 On 07-Nov-2019		Bond Future	4	64	0.00
Grand Total for Daily Turnover Summary:			540	406,649	0.00