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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/01/2019

TO DATE : 30/01/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-May-2019		Index Future	2	60	0.00
GOVI On 07-Feb-2019		GOVI	3	3	0.00
2025 On 02-May-2019		Bond Future	1	5	0.00
2033 On 02-May-2019		Bond Future	4	480	0.00
2038 On 02-May-2019		Bond Future	6	4,874	0.00
IGOV On 02-May-2019		Index Future	4	45	0.00
R186 On 02-May-2019		Bond Future	18	14,540	0.00
R202 On 02-May-2019		Bond Future	2	800	0.00
R023 On 02-May-2019		Bond Future	9	2,126	0.00
R035 On 02-May-2019		Bond Future	2	80	0.00
2044 On 02-May-2019		Bond Future	16	15,780	0.00
R248 On 02-May-2019		Bond Future	20	33,928	0.00
R207 On 02-May-2019		Bond Future	1	50	0.00
R209 On 07-Feb-2019		Bond Future	5	50	0.00
R210 On 02-May-2019		Bond Future	2	2,360	0.00
R212 On 02-May-2019		Bond Future	4	4,000	0.00
R214 On 02-May-2019		Bond Future	12	540	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
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Grand Total for Daily Turnover Summary:			111	79,721	0.00
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