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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/07/2019

TO DATE : 12/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 07-Nov-2019		Bond Future	8	1,374	0.00
2038 On 07-Nov-2019		Bond Future	8	9,178	0.00
2050 On 07-Nov-2019		Bond Future	10	13,526	0.00
R197 On 07-Nov-2019		Bond Future	4	5,600	0.00
R202 On 07-Nov-2019		Bond Future	10	1,410	0.00
2030 On 07-Nov-2019		Bond Future	3	26	0.00
R035 On 01-Aug-2019		Bond Future	2	60	0.00
2037 On 01-Aug-2019		Bond Future	2	10	0.00
2040 On 01-Aug-2019		Bond Future	2	20	0.00
2044 On 01-Aug-2019		Bond Future	2	2	0.00
R209 On 01-Aug-2019		Bond Future	6	492	0.00
R212 On 07-Nov-2019		Bond Future	6	6,116	0.00
Grand Total for Daily Turnover Summary:			63	37,814	0.00