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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/01/2020

TO DATE : 20/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	2	1,164	0.00
R186 On 06-Feb-2020		Bond Future	10	2,254	0.00
2030 On 07-May-2020		Bond Future	3	300	0.00
2032 On 07-May-2020		Bond Future	12	8,110	0.00
R035 On 06-Feb-2020		Bond Future	1	250	0.00
2044 On 06-Feb-2020		Bond Future	1	850	0.00
R248 On 06-Feb-2020		Bond Future	1	1,800	0.00
R209 On 06-Feb-2020		Bond Future	2	14	0.00
Grand Total for Daily Turnover Summary:			32	14,742	0.00