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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/01/2020 **TO DATE : 27/01/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020			Index Future	4	292	0.00
GOVI On 07-May-2020			GOVI	10	818	0.00
2033 On 07-May-2020			Bond Future	4	4,760	0.00
2038 On 07-May-2020			Bond Future	5	4,026	0.00
2046 On 07-May-2020			Bond Future	10	9,440	0.00
2050 On 07-May-2020			Bond Future	6	10,452	0.00
IGOV On 07-May-2020			Index Future	2	840	0.00
R186 On 07-May-2020			Bond Future	178	409,204	0.00
R197 On 07-May-2020			Bond Future	4	600	0.00
R202 On 07-May-2020			Bond Future	14	23,504	0.00
R023 On 07-May-2020			Bond Future	104	149,552	0.00
2030 On 07-May-2020			Bond Future	146	220,570	0.00
2032 On 07-May-2020			Bond Future	106	142,882	0.00
R035 On 07-May-2020			Bond Future	70	234,361	0.00
2037 On 07-May-2020			Bond Future	75	83,082	0.00
2040 On 07-May-2020			Bond Future	91	134,748	0.00
2044 On 07-May-2020			Bond Future	85	105,288	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R248 On 07-May-2020			Bond Future	78	62,298	0.00
R208 On 07-May-2020			Bond Future	73	60,965	0.00
R209 On 07-May-2020			Bond Future	87	57,335	0.00
R212 On 07-May-2020			Bond Future	4	4,000	0.00
R213 On 07-May-2020			Bond Future	61	55,528	0.00
R214 On 07-May-2020			Bond Future	73	32,330	0.00
Grand Total for Daily Turnover Summary:				**1,290**	**1,806,875**	**0.00**