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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/09/2019

TO DATE : 17/09/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 07-Nov-2019		Index Future	1	33	0.00
R186 On 06-Feb-2020		Bond Future	11	12,142	0.00
R202 On 07-Nov-2019		Bond Future	1	79	0.00
2030 On 07-Nov-2019		Bond Future	3	101	0.00
2032 On 07-Nov-2019		Bond Future	1	81	0.00
R035 On 07-Nov-2019		Bond Future	1	170	0.00
2037 On 07-Nov-2019		Bond Future	1	211	0.00
R214 On 07-Nov-2019		Bond Future	2	364	0.00
Grand Total for Daily Turnover Summary:			21	13,181	0.00