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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/11/2019

TO DATE : 05/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 07-May-2020		Index Future	5	115	0.00
R186 On 06-Feb-2020		Bond Future	12	3,154	0.00
R023 On 07-May-2020		Bond Future	1	8	0.00
2030 On 06-Feb-2020		Bond Future	7	553	0.00
2032 On 06-Feb-2020		Bond Future	12	2,210	0.00
R035 On 06-Feb-2020		Bond Future	18	941	0.00
2037 On 06-Feb-2020		Bond Future	11	1,428	0.00
2040 On 06-Feb-2020		Bond Future	13	2,198	0.00
2044 On 06-Feb-2020		Bond Future	10	916	0.00
R248 On 06-Feb-2020		Bond Future	25	2,269	0.00
R208 On 06-Feb-2020		Bond Future	5	742	0.00
R209 On 06-Feb-2020		Bond Future	24	2,165	0.00
R213 On 06-Feb-2020		Bond Future	4	6,160	0.00
R214 On 06-Feb-2020		Bond Future	12	540	0.00
Grand Total for Daily Turnover Summary:			159	23,399	0.00