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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/11/2019

TO DATE : 15/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 06-Feb-2020		Index Future	2	2	0.00
R186 On 06-Feb-2020		Bond Future	17	2,770	0.00
2037 On 06-Feb-2020		Bond Future	18	3,597	0.00
2040 On 06-Feb-2020		Bond Future	2	90	0.00
R208 On 06-Feb-2020		Bond Future	2	162	0.00
R209 On 06-Feb-2020		Bond Future	1	23	0.00
R213 On 06-Feb-2020		Bond Future	7	116	0.00
Grand Total for Daily Turnover Summary:			49	6,760	0.00