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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/01/2020

TO DATE : 17/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-Feb-2020		Bond Future	1	100	0.00
R186 On 06-Feb-2020		Bond Future	19	1,184	0.00
R035 On 06-Feb-2020		Bond Future	1	100	0.00
2037 On 06-Feb-2020		Bond Future	8	2,200	0.00
2040 On 06-Feb-2020		Bond Future	9	5,080	0.00
2044 On 06-Feb-2020		Bond Future	2	8	0.00
R208 On 06-Feb-2020		Bond Future	5	2,778	0.00
R209 On 06-Feb-2020		Bond Future	4	108	0.00
Grand Total for Daily Turnover Summary:			49	11,558	0.00