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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/01/2020

TO DATE : 24/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Feb-2020		Bond Future	5	312	0.00
R023 On 07-May-2020		Bond Future	7	14,258	0.00
2030 On 07-May-2020		Bond Future	3	43	0.00
2032 On 07-May-2020		Bond Future	23	51,500	0.00
R035 On 07-May-2020		Bond Future	35	65,720	0.00
2037 On 07-May-2020		Bond Future	33	54,534	0.00
2040 On 07-May-2020		Bond Future	23	3,318	0.00
2044 On 07-May-2020		Bond Future	16	10,366	0.00
R248 On 07-May-2020		Bond Future	2	3,600	0.00
R209 On 06-Feb-2020		Bond Future	24	20,444	0.00
R214 On 06-Feb-2020		Bond Future	3	602	0.00
Grand Total for Daily Turnover Summary:			174	224,697	0.00