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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/01/2020

TO DATE : 29/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	1	6	0.00
2025 On 04-Feb-2021		Bond Future	26	3,440	0.00
2029 On 07-May-2020		Bond Future	26	10,044	0.00
2033 On 07-May-2020		Bond Future	12	36,364	0.00
2038 On 07-May-2020		Bond Future	8	22,544	0.00
2046 On 07-May-2020		Bond Future	4	2,724	0.00
2050 On 07-May-2020		Bond Future	6	9,672	0.00
IGOV On 07-May-2020		Index Future	6	1,020	0.00
R186 On 07-May-2020		Bond Future	25	6,057	0.00
R197 On 07-May-2020		Bond Future	4	3,800	0.00
R202 On 06-Feb-2020		Bond Future	4	1,498	0.00
R023 On 07-May-2020		Bond Future	4	11,242	0.00
2030 On 07-May-2020		Bond Future	27	4,756	0.00
2032 On 07-May-2020		Bond Future	69	156,974	0.00
R035 On 07-May-2020		Bond Future	58	154,128	0.00
2037 On 07-May-2020		Bond Future	52	135,010	0.00
2044 On 06-Feb-2020		Bond Future	7	644	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 06-Feb-2020		Bond Future	16	5,804	0.00
R209 On 07-May-2020		Bond Future	12	2,192	0.00
R210 On 07-May-2020		Bond Future	26	4,204	0.00
R212 On 07-May-2020		Bond Future	7	3,500	0.00
R214 On 07-May-2020		Bond Future	2	26	0.00
Grand Total for Daily Turnover Summary:			402	575,649	0.00
