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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/10/2019

TO DATE : 29/10/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	11	386	0.00
IGOV On 06-Feb-2020		Index Future	1	420	0.00
R186 On 06-Feb-2020		Bond Future	9	21,441	0.00
R023 On 06-Feb-2020		Bond Future	1	280	0.00
2030 On 06-Feb-2020		Bond Future	2	32	0.00
2032 On 06-Feb-2020		Bond Future	6	1,626	0.00
R035 On 06-Feb-2020		Bond Future	4	6,418	0.00
2037 On 06-Feb-2020		Bond Future	6	26,400	0.00
2044 On 06-Feb-2020		Bond Future	2	6	0.00
R248 On 06-Feb-2020		Bond Future	4	6,764	0.00
R207 On 07-Nov-2019		Bond Future	1	25	0.00
R209 On 06-Feb-2020		Bond Future	19	20,662	0.00
R214 On 06-Feb-2020		Bond Future	6	8,000	0.00
Grand Total for Daily Turnover Summary:			72	92,460	0.00