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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/10/2019

TO DATE : 31/10/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	9	446	0.00
2025 On 06-Feb-2020		Bond Future	7	2,220	0.00
2029 On 06-Feb-2020		Bond Future	4	2,200	0.00
2033 On 06-Feb-2020		Bond Future	4	1,960	0.00
2046 On 06-Feb-2020		Bond Future	6	23,936	0.00
2050 On 06-Feb-2020		Bond Future	6	10,452	0.00
IGOV On 07-Nov-2019		Index Future	3	56	0.00
R186 On 06-Feb-2020		Bond Future	23	5,426	0.00
R197 On 06-Feb-2020		Bond Future	8	628	0.00
R202 On 06-Feb-2020		Bond Future	14	23,456	0.00
R023 On 06-Feb-2020		Bond Future	8	8,680	0.00
2030 On 06-Feb-2020		Bond Future	1	9	0.00
R035 On 06-Feb-2020		Bond Future	17	7,994	0.00
2037 On 06-Feb-2020		Bond Future	25	32,275	0.00
2040 On 06-Feb-2020		Bond Future	10	10,860	0.00
2044 On 06-Feb-2020		Bond Future	26	2,752	0.00
R248 On 06-Feb-2020		Bond Future	1	9	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 06-Feb-2020		Bond Future	1	194	0.00
R213 On 06-Feb-2020		Bond Future	1	22	0.00
R214 On 06-Feb-2020		Bond Future	15	1,448	0.00
Grand Total for Daily Turnover Summary:			189	135,023	0.00
