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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/11/2019

TO DATE : 25/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	2	2	0.00
R186 On 06-Feb-2020		Bond Future	2	170	0.00
R023 On 06-Feb-2020		Bond Future	2	319	0.00
2030 On 06-Feb-2020		Bond Future	17	1,076	0.00
2032 On 06-Feb-2020		Bond Future	2	2,318	0.00
R035 On 06-Feb-2020		Bond Future	7	5,181	0.00
2037 On 06-Feb-2020		Bond Future	1	22	0.00
2040 On 06-Feb-2020		Bond Future	2	510	0.00
2044 On 06-Feb-2020		Bond Future	4	102	0.00
R248 On 06-Feb-2020		Bond Future	1	53	0.00
R208 On 06-Feb-2020		Bond Future	1	94	0.00
R209 On 06-Feb-2020		Bond Future	2	402	0.00
R214 On 06-Feb-2020		Bond Future	1	17	0.00
Grand Total for Daily Turnover Summary:			44	10,266	0.00