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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/11/2019

TO DATE : 26/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Feb-2020		Bond Future	11	5,200	0.00
R202 On 06-Feb-2020		Bond Future	1	12	0.00
R023 On 06-Feb-2020		Bond Future	5	212	0.00
2030 On 06-Feb-2020		Bond Future	14	7,770	0.00
2032 On 06-Feb-2020		Bond Future	13	6,560	0.00
R035 On 06-Feb-2020		Bond Future	5	4,680	0.00
2037 On 06-Feb-2020		Bond Future	6	1,280	0.00
2040 On 06-Feb-2020		Bond Future	5	2,600	0.00
2044 On 06-Feb-2020		Bond Future	8	5,328	0.00
R248 On 06-Feb-2020		Bond Future	7	780	0.00
Grand Total for Daily Turnover Summary:			75	34,422	0.00