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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/01/2020

TO DATE : 28/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	4	804	0.00
ES33 On 07-May-2020		Bond Future	4	1,400	0.00
ES42 On 07-May-2020		Bond Future	26	19,676	0.00
GOVI On 07-May-2020		GOVI	2	82	0.00
2025 On 04-Feb-2021		Bond Future	14	2,214	0.00
2029 On 07-May-2020		Bond Future	4	192	0.00
2038 On 07-May-2020		Bond Future	8	10,170	0.00
2046 On 07-May-2020		Bond Future	6	23,936	0.00
2050 On 07-May-2020		Bond Future	12	16,506	0.00
IGOV On 07-May-2020		Index Future	5	866	0.00
R186 On 07-May-2020		Bond Future	7	1,390	0.00
R202 On 07-May-2020		Bond Future	11	1,546	0.00
R023 On 07-May-2020		Bond Future	22	47,076	0.00
2030 On 07-May-2020		Bond Future	33	2,948	0.00
2032 On 07-May-2020		Bond Future	40	18,510	0.00
R035 On 07-May-2020		Bond Future	40	17,948	0.00
2037 On 07-May-2020		Bond Future	26	18,010	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2040 On 07-May-2020		Bond Future	25	4,786	0.00
2044 On 07-May-2020		Bond Future	14	30,442	0.00
R248 On 07-May-2020		Bond Future	22	46,876	0.00
R208 On 06-Feb-2020		Bond Future	3	66	0.00
R209 On 07-May-2020		Bond Future	31	205,402	0.00
R210 On 07-May-2020		Bond Future	4	104	0.00
R212 On 07-May-2020		Bond Future	2	50	0.00
R213 On 07-May-2020		Bond Future	5	2,958	0.00
R214 On 07-May-2020		Bond Future	18	6,461	0.00
Grand Total for Daily Turnover Summary:			388	480,419	0.00