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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/10/2019

TO DATE : 23/10/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	9	807	0.00
IGOV On 06-Feb-2020		Index Future	4	400	0.00
R186 On 06-Feb-2020		Bond Future	5	300	0.00
R023 On 06-Feb-2020		Bond Future	42	76,436	0.00
2030 On 06-Feb-2020		Bond Future	20	2,142	0.00
2032 On 06-Feb-2020		Bond Future	28	17,524	0.00
R035 On 06-Feb-2020		Bond Future	35	18,691	0.00
2037 On 06-Feb-2020		Bond Future	16	16,026	0.00
2040 On 06-Feb-2020		Bond Future	27	6,834	0.00
2044 On 06-Feb-2020		Bond Future	13	2,614	0.00
R248 On 06-Feb-2020		Bond Future	16	7,062	0.00
R209 On 07-Nov-2019		Bond Future	4	189	0.00
R213 On 06-Feb-2020		Bond Future	4	2,708	0.00
R214 On 06-Feb-2020		Bond Future	14	6,392	0.00
Grand Total for Daily Turnover Summary:			237	158,125	0.00