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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/11/2019

TO DATE : 04/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020		Index Future	14	346	0.00
GOVI On 06-Feb-2020		GOVI	6	9	0.00
2046 On 06-Feb-2020		Bond Future	8	4,000	0.00
IGOV On 06-Feb-2020		Index Future	8	12	0.00
R186 On 06-Feb-2020		Bond Future	41	16,416	0.00
R023 On 07-May-2020		Bond Future	1	5	0.00
2032 On 06-Feb-2020		Bond Future	28	9,800	0.00
R035 On 06-Feb-2020		Bond Future	3	3,510	0.00
2037 On 06-Feb-2020		Bond Future	28	9,938	0.00
2044 On 06-Feb-2020		Bond Future	1	2,000	0.00
R248 On 06-Feb-2020		Bond Future	3	3,604	0.00
R208 On 06-Feb-2020		Bond Future	5	220	0.00
R209 On 06-Feb-2020		Bond Future	37	14,536	0.00
Grand Total for Daily Turnover Summary:			183	64,396	0.00