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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/02/2020

TO DATE : 17/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 07-May-2020		Bond Future	2	60	0.00
R023 On 07-May-2020		Bond Future	8	2,362	0.00
2030 On 05-Nov-2020	8.36 Call	Bond Future	27	4,053	0.00
2032 On 07-May-2020		Bond Future	1	10	0.00
R035 On 07-May-2020		Bond Future	5	1,328	0.00
2037 On 07-May-2020		Bond Future	1	17	0.00
2040 On 07-May-2020		Bond Future	1	1	0.00
2044 On 07-May-2020		Bond Future	1	1	0.00
R248 On 07-May-2020		Bond Future	1	3	0.00
R208 On 07-May-2020		Bond Future	2	2	0.00
R213 On 07-May-2020		Bond Future	1	113	0.00
R214 On 07-May-2020		Bond Future	11	1,046	0.00
Grand Total for Daily Turnover Summary:			61	8,996	0.00

