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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/05/2020

TO DATE : 21/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Aug-2020		Bond Future	18	4,086	0.00
R023 On 06-Aug-2020		Bond Future	14	1,268	0.00
2030 On 06-Aug-2020		Bond Future	46	1,786	0.00
2032 On 06-Aug-2020		Bond Future	7	5,396	0.00
R035 On 06-Aug-2020		Bond Future	22	7,406	0.00
2037 On 06-Aug-2020		Bond Future	10	6,992	0.00
2040 On 06-Aug-2020		Bond Future	19	12,158	0.00
2044 On 06-Aug-2020		Bond Future	2	120	0.00
R248 On 06-Aug-2020		Bond Future	16	5,150	0.00
Grand Total for Daily Turnover Summary:			154	44,362	0.00

