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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/05/2020

TO DATE : 27/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2030 On 06-Aug-2020		Bond Future	4	84	0.00
2032 On 06-Aug-2020		Bond Future	7	890	0.00
2037 On 06-Aug-2020		Bond Future	1	230	0.00
2040 On 06-Aug-2020		Bond Future	5	124	0.00
R248 On 06-Aug-2020		Bond Future	8	476	0.00
R209 On 06-Aug-2020		Bond Future	1	1	0.00
R213 On 06-Aug-2020		Bond Future	1	3	0.00
R214 On 06-Aug-2020		Bond Future	1	24	0.00
Grand Total for Daily Turnover Summary:			28	1,832	0.00