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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/05/2020

TO DATE : 28/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Aug-2020		Bond Future	13	2,939	0.00
R202 On 06-Aug-2020		Bond Future	2	56	0.00
2030 On 06-Aug-2020		Bond Future	13	5,316	0.00
2032 On 06-Aug-2020		Bond Future	17	5,028	0.00
R035 On 06-Aug-2020		Bond Future	11	6,167	0.00
2037 On 06-Aug-2020		Bond Future	6	1,694	0.00
2040 On 06-Aug-2020		Bond Future	6	370	0.00
2044 On 06-Aug-2020		Bond Future	4	56	0.00
R248 On 06-Aug-2020		Bond Future	23	2,358	0.00
R209 On 06-Aug-2020		Bond Future	3	26	0.00
R213 On 06-Aug-2020		Bond Future	4	36	0.00
R214 On 06-Aug-2020		Bond Future	7	82	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>109</b>	<b>24,128</b>	<b>0.00</b>

