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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/06/2020

TO DATE : 26/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	6	10	0,00
2025 On 06-Aug-2020		Bond Future	1	21	0,00
2029 On 06-Aug-2020		Bond Future	1	30	0,00
2046 On 06-Aug-2020		Bond Future	1	248	0,00
R186 On 06-Aug-2020		Bond Future	12	932	0,00
R202 On 06-Aug-2020		Bond Future	4	530	0,00
2030 On 06-Aug-2020		Bond Future	9	302	0,00
2032 On 06-Aug-2020		Bond Future	1	25	0,00
R035 On 06-Aug-2020		Bond Future	4	220	0,00
2037 On 06-Aug-2020		Bond Future	1	1,000	0,00
R248 On 06-Aug-2020		Bond Future	12	3,081	0,00
R209 On 06-Aug-2020		Bond Future	3	1,661	0,00
R213 On 06-Aug-2020		Bond Future	1	95	0,00
R214 On 06-Aug-2020		Bond Future	1	46	0,00
Grand Total for Daily Turnover Summary:			57	8,201	0,00