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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/01/2020

TO DATE : 07/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Feb-2020		Bond Future	2	200	0.00
2030 On 06-Feb-2020		Bond Future	2	400	0.00
2032 On 06-Feb-2020		Bond Future	2	740	0.00
R035 On 06-Feb-2020		Bond Future	2	340	0.00
2037 On 06-Feb-2020		Bond Future	1	2,260	0.00
2040 On 06-Feb-2020		Bond Future	9	11,920	0.00
R209 On 06-Feb-2020		Bond Future	1	1,870	0.00
R214 On 06-Feb-2020		Bond Future	1	300	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>20</b>	<b>18,030</b>	<b>0.00</b>