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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/04/2020

TO DATE : 09/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 07-May-2020		Bond Future	3	266	0.00
R186 On 06-Aug-2020		Bond Future	17	7,722	0.00
R023 On 07-May-2020		Bond Future	1	200	0.00
2030 On 06-Aug-2020		Bond Future	7	8,469	0.00
2032 On 07-May-2020		Bond Future	3	1,434	0.00
R035 On 07-May-2020		Bond Future	80	23,627	0.00
2037 On 06-Aug-2020		Bond Future	3	1,542	0.00
2044 On 06-Aug-2020		Bond Future	6	9,352	0.00
R248 On 06-Aug-2020		Bond Future	2	97,740	0.00
R214 On 07-May-2020		Bond Future	2	56	0.00
Grand Total for Daily Turnover Summary:			124	150,408	0.00

