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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/05/2020

TO DATE : 18/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	2	2	0.00
R186 On 06-Aug-2020		Bond Future	9	9,144	0.00
2030 On 06-Aug-2020		Bond Future	12	10,988	0.00
2032 On 06-Aug-2020		Bond Future	18	3,856	0.00
R035 On 06-Aug-2020		Bond Future	24	17,722	0.00
2037 On 06-Aug-2020		Bond Future	4	1,460	0.00
2044 On 06-Aug-2020		Bond Future	4	8	0.00
R248 On 06-Aug-2020		Bond Future	8	328	0.00
R214 On 06-Aug-2020		Bond Future	4	644	0.00
Grand Total for Daily Turnover Summary:			85	44,152	0.00

