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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/05/2020

TO DATE : 19/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	1	1	0.00
2025 On 06-Aug-2020		Bond Future	26	1,174	0.00
2029 On 06-Aug-2020		Bond Future	2	42	0.00
2033 On 06-Aug-2020		Bond Future	2	128	0.00
R186 On 06-Aug-2020		Bond Future	12	5,088	0.00
R202 On 06-Aug-2020		Bond Future	1	8	0.00
R023 On 06-Aug-2020		Bond Future	15	2,112	0.00
2030 On 06-Aug-2020		Bond Future	52	7,426	0.00
2032 On 06-Aug-2020		Bond Future	7	1,048	0.00
2037 On 06-Aug-2020		Bond Future	4	1,800	0.00
2040 On 06-Aug-2020		Bond Future	5	2,996	0.00
2044 On 06-Aug-2020		Bond Future	6	2,560	0.00
R248 On 06-Aug-2020		Bond Future	8	300	0.00
R208 On 06-Aug-2020		Bond Future	7	7,982	0.00
R209 On 06-Aug-2020		Bond Future	4	394	0.00
R214 On 06-Aug-2020		Bond Future	2	90	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			154	33,149	0.00
