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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/05/2020

TO DATE : 29/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	1	2	0.00
R186 On 06-Aug-2020		Bond Future	16	3,348	0.00
2030 On 06-Aug-2020		Bond Future	10	7,292	0.00
2032 On 06-Aug-2020		Bond Future	7	7,499	0.00
R035 On 06-Aug-2020		Bond Future	6	5,000	0.00
2037 On 06-Aug-2020		Bond Future	6	3,240	0.00
2040 On 06-Aug-2020		Bond Future	6	720	0.00
R248 On 06-Aug-2020		Bond Future	7	133	0.00
R212 On 06-Aug-2020		Bond Future	6	186	0.00
R213 On 06-Aug-2020		Bond Future	1	1	0.00
R214 On 06-Aug-2020		Bond Future	12	1,850	0.00
Grand Total for Daily Turnover Summary:			78	29,271	0.00

