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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/06/2020

TO DATE : 30/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	1	3	0.00
2038 On 06-Aug-2020		Bond Future	4	800	0.00
R186 On 06-Aug-2020		Bond Future	14	8,532	0.00
2030 On 06-Aug-2020		Bond Future	4	2,678	0.00
R035 On 06-Aug-2020		Bond Future	1	6	0.00
2037 On 06-Aug-2020		Bond Future	5	774	0.00
2040 On 06-Aug-2020		Bond Future	1	91	0.00
R248 On 06-Aug-2020		Bond Future	10	3,778	0.00
R209 On 06-Aug-2020		Bond Future	8	7,370	0.00
R212 On 06-Aug-2020		Bond Future	1	162	0.00
R213 On 06-Aug-2020		Bond Future	1	139	0.00
R214 On 06-Aug-2020		Bond Future	4	2,090	0.00
Grand Total for Daily Turnover Summary:			54	26,423	0.00

