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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/07/2020

TO DATE : 09/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2030 On 06-Aug-2020		Bond Future	1	5	0.00
2032 On 06-May-2021	10.33 Call	Bond Future	16	4,416	0.00
2037 On 06-Aug-2020		Bond Future	12	1,322	0.00
2044 On 06-Aug-2020		Bond Future	13	1,315	0.00
R248 On 06-Aug-2020		Bond Future	1	8	0.00
Grand Total for Daily Turnover Summary:			43	7,066	0.00

