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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/08/2020

TO DATE : 27/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	1	17	0.00
2029 On 05-Nov-2020		Bond Future	1	13	0.00
2038 On 05-Nov-2020		Bond Future	1	8	0.00
R186 On 05-Nov-2020		Bond Future	15	508	0.00
R023 On 05-Nov-2020		Bond Future	4	24	0.00
2030 On 05-Nov-2020		Bond Future	23	27,760	0.00
2032 On 05-Nov-2020		Bond Future	5	103	0.00
R035 On 05-Nov-2020		Bond Future	6	1,476	0.00
2037 On 05-Nov-2020		Bond Future	4	36	0.00
2044 On 05-Nov-2020		Bond Future	4	16	0.00
R248 On 05-Nov-2020		Bond Future	5	112	0.00
R213 On 05-Nov-2020		Bond Future	5	65	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>74</b>	<b>30,138</b>	<b>0.00</b>