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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/09/2020

TO DATE : 22/09/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	1	15	0.00
2050 On 05-Nov-2020		Bond Future	1	40	0.00
R186 On 05-Nov-2020		Bond Future	7	344	0.00
2030 On 05-Nov-2020		Bond Future	11	621	0.00
R035 On 05-Nov-2020		Bond Future	2	2,700	0.00
2037 On 05-Nov-2020		Bond Future	5	76	0.00
2040 On 05-Nov-2020		Bond Future	3	860	0.00
2044 On 05-Nov-2020		Bond Future	5	43	0.00
R248 On 05-Nov-2020		Bond Future	3	170	0.00
R209 On 05-Nov-2020		Bond Future	5	168	0.00
R213 On 05-Nov-2020		Bond Future	2	72	0.00
R214 On 05-Nov-2020		Bond Future	5	56	0.00
Grand Total for Daily Turnover Summary:			50	5,165	0.00

