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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/02/2020

TO DATE : 21/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 07-May-2020		Bond Future	9	6,710	0.00
2030 On 07-May-2020		Bond Future	45	12,622	0.00
2032 On 07-May-2020		Bond Future	5	260	0.00
R035 On 07-May-2020		Bond Future	8	1,304	0.00
2040 On 07-May-2020		Bond Future	2	222	0.00
R248 On 07-May-2020		Bond Future	3	60	0.00
R208 On 07-May-2020		Bond Future	4	776	0.00
R209 On 07-May-2020		Bond Future	1	24	0.00
R213 On 07-May-2020		Bond Future	9	2,130	0.00
Grand Total for Daily Turnover Summary:			86	24,108	0.00