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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/04/2020

TO DATE : 08/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	2	0.00
R186 On 06-Aug-2020		Bond Future	27	5,882	0.00
R023 On 07-May-2020		Bond Future	2	2	0.00
2030 On 07-May-2020		Bond Future	2	929	0.00
R035 On 07-May-2020		Bond Future	2	118	0.00
2037 On 04-Feb-2021	11.97 Call	Bond Future	2	200	0.00
2044 On 07-May-2020		Bond Future	4	11,800	0.00
R248 On 07-May-2020		Bond Future	3	1,006	0.00
R209 On 07-May-2020		Bond Future	5	606	0.00
Grand Total for Daily Turnover Summary:			49	20,545	0.00

