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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/07/2020

TO DATE : 08/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	2	0,00
R186 On 06-Aug-2020		Bond Future	7	2,616	0,00
2030 On 06-Aug-2020		Bond Future	10	3,454	0,00
2032 On 06-Aug-2020		Bond Future	3	3,298	0,00
R035 On 06-Aug-2020		Bond Future	3	2,328	0,00
2037 On 06-Aug-2020		Bond Future	7	1,740	0,00
2040 On 06-Aug-2020		Bond Future	9	996	0,00
R248 On 06-Aug-2020		Bond Future	5	1,480	0,00
R208 On 06-Aug-2020		Bond Future	2	24	0,00
R209 On 06-Aug-2020		Bond Future	2	188	0,00
R212 On 06-Aug-2020		Bond Future	2	72	0,00
R214 On 06-Aug-2020		Bond Future	2	146	0,00
Grand Total for Daily Turnover Summary:			54	16,344	0,00