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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/07/2020

TO DATE : 22/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 05-Nov-2020		Index Future	3	22	0.00
R186 On 05-Nov-2020		Bond Future	7	3,650	0.00
R023 On 05-Nov-2020		Bond Future	3	8,650	0.00
2030 On 05-Nov-2020		Bond Future	11	7,450	0.00
2032 On 05-Nov-2020		Bond Future	1	450	0.00
R035 On 05-Nov-2020		Bond Future	1	450	0.00
2040 On 06-Aug-2020		Bond Future	4	124	0.00
2044 On 06-Aug-2020		Bond Future	11	1,286	0.00
R208 On 06-Aug-2020		Bond Future	5	968	0.00
R214 On 05-Nov-2020		Bond Future	2	200	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>48</b>	<b>23,250</b>	<b>0.00</b>

