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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/04/2020

TO DATE : 29/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 06-Aug-2020		Bond Future	10	9,440	0.00
IGOV On 06-Aug-2020		Index Future	4	600	0.00
R186 On 06-Aug-2020		Bond Future	40	10,576	0.00
R202 On 06-Aug-2020		Bond Future	1	6	0.00
R023 On 06-Aug-2020		Bond Future	24	2,280	0.00
2030 On 06-Aug-2020		Bond Future	75	17,726	0.00
2032 On 06-Aug-2020		Bond Future	60	17,113	0.00
R035 On 06-Aug-2020		Bond Future	42	19,021	0.00
2037 On 06-Aug-2020		Bond Future	30	36,371	0.00
2040 On 06-Aug-2020		Bond Future	64	21,098	0.00
2044 On 06-Aug-2020		Bond Future	18	18,742	0.00
R248 On 06-Aug-2020		Bond Future	11	1,416	0.00
R209 On 06-Aug-2020		Bond Future	21	3,510	0.00
R212 On 06-Aug-2020		Bond Future	2	400	0.00
R213 On 06-Aug-2020		Bond Future	19	1,741	0.00
R214 On 06-Aug-2020		Bond Future	6	38	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			427	160,078
				0.00
