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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/07/2020

TO DATE : 29/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	52	11,208	0.00
2029 On 05-Nov-2020		Bond Future	50	11,836	0.00
2033 On 05-Nov-2020		Bond Future	18	3,072	0.00
2050 On 05-Nov-2020		Bond Future	3	760	0.00
IGOV On 05-Nov-2020		Index Future	14	2,656	0.00
R186 On 05-Nov-2020		Bond Future	5	422	0.00
R197 On 05-Nov-2020		Bond Future	14	196	0.00
R023 On 05-Nov-2020		Bond Future	6	1,000	0.00
2030 On 05-Nov-2020		Bond Future	10	806	0.00
2032 On 05-Nov-2020		Bond Future	16	834	0.00
R035 On 05-Nov-2020		Bond Future	44	44,090	0.00
2037 On 05-Nov-2020		Bond Future	26	16,682	0.00
2040 On 05-Nov-2020		Bond Future	46	30,240	0.00
2044 On 05-Nov-2020		Bond Future	67	88,694	0.00
R248 On 05-Nov-2020		Bond Future	32	30,358	0.00
R209 On 06-Aug-2020		Bond Future	3	325	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R212 On 05-Nov-2020		Bond Future	22	20,514	0.00
R213 On 05-Nov-2020		Bond Future	2	1,088	0.00
R214 On 05-Nov-2020		Bond Future	16	4,566	0.00
Grand Total for Daily Turnover Summary:			446	269,347	0.00