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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/05/2020

TO DATE : 08/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 06-Aug-2020		Bond Future	19	1,700	0.00
IGOV On 06-Aug-2020		Index Future	2	40	0.00
R186 On 06-Aug-2020		Bond Future	19	9,350	0.00
2030 On 06-Aug-2020		Bond Future	47	4,838	0.00
2032 On 06-Aug-2020		Bond Future	13	1,944	0.00
R035 On 06-Aug-2020		Bond Future	3	74	0.00
2040 On 06-Aug-2020		Bond Future	3	420	0.00
2044 On 06-Aug-2020		Bond Future	14	1,754	0.00
R248 On 06-Aug-2020		Bond Future	1	15	0.00
Grand Total for Daily Turnover Summary:			121	20,135	0.00