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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/05/2020

TO DATE : 20/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	6	0.00
2025 On 06-Aug-2020		Bond Future	1	64	0.00
2029 On 06-Aug-2020		Bond Future	5	446	0.00
2038 On 06-Aug-2020		Bond Future	3	796	0.00
2046 On 06-Aug-2020		Bond Future	2	258	0.00
2050 On 06-Aug-2020		Bond Future	4	3,453	0.00
R186 On 06-Aug-2020		Bond Future	9	1,180	0.00
R202 On 06-Aug-2020		Bond Future	3	156	0.00
2030 On 05-Nov-2020	9.03 Call	Bond Future	18	2,030	0.00
2032 On 06-Aug-2020		Bond Future	5	350	0.00
R035 On 06-Aug-2020		Bond Future	7	282	0.00
2037 On 06-Aug-2020		Bond Future	10	986	0.00
2040 On 06-Aug-2020		Bond Future	4	48	0.00
2044 On 06-Aug-2020		Bond Future	5	260	0.00
R248 On 06-Aug-2020		Bond Future	6	498	0.00
R209 On 06-Aug-2020		Bond Future	6	146	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 06-Aug-2020		Bond Future	5	224	0.00
Grand Total for Daily Turnover Summary:			95	11,183	0.00
