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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/06/2020

TO DATE : 15/06/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| GOVI On 06-Aug-2020 | | GOVI | 2 | 2 | 0.00 |
| IGOV On 06-Aug-2020 | | Index Future | 1 | 75 | 0.00 |
| R186 On 05-Nov-2020 | 8.34 Call | Bond Future | 19 | 585 | 0.00 |
| 2030 On 05-Nov-2020 | 8.85 Call | Bond Future | 13 | 418 | 0.00 |
| R035 On 06-Aug-2020 | | Bond Future | 2 | 98 | 0.00 |
| 2037 On 06-Aug-2020 | | Bond Future | 5 | 1,964 | 0.00 |
| 2044 On 06-Aug-2020 | | Bond Future | 8 | 2,338 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 50 | 5,480 | 0.00 |

