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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/06/2020

TO DATE : 23/06/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|------------------------|--------------|------------------|-------------|
| JBAF On 15-Dec-2020 | | Jibar Tradeable Future | 3 | 75 | 0,00 |
| R186 On 06-Aug-2020 | | Bond Future | 10 | 4,540 | 0,00 |
| 2030 On 06-Aug-2020 | | Bond Future | 2 | 62 | 0,00 |
| 2032 On 06-Aug-2020 | | Bond Future | 4 | 4,000 | 0,00 |
| R035 On 06-Aug-2020 | | Bond Future | 7 | 4,866 | 0,00 |
| 2044 On 06-Aug-2020 | | Bond Future | 2 | 6 | 0,00 |
| R248 On 06-Aug-2020 | | Bond Future | 9 | 4,463 | 0,00 |
| Grand Total for Daily Turnover Summary: | | | 37 | 18,012 | 0,00 |