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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/06/2020

TO DATE : 03/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	6	0.00
R186 On 06-Aug-2020		Bond Future	3	1,012	0.00
R023 On 06-Aug-2020		Bond Future	5	210	0.00
2030 On 06-May-2021	10.74 Put	Bond Future	67	19,344	0.00
2032 On 06-Aug-2020		Bond Future	4	68	0.00
R035 On 06-Aug-2020		Bond Future	4	252	0.00
2037 On 06-Aug-2020		Bond Future	2	184	0.00
2040 On 06-Aug-2020		Bond Future	3	190	0.00
2044 On 06-Aug-2020		Bond Future	6	216	0.00
R248 On 06-Aug-2020		Bond Future	7	3,104	0.00
R209 On 06-Aug-2020		Bond Future	4	410	0.00
R213 On 06-Aug-2020		Bond Future	7	2,397	0.00
R214 On 06-Aug-2020		Bond Future	2	160	0.00
Grand Total for Daily Turnover Summary:			116	27,553	0.00