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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/06/2020

TO DATE : 05/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-Aug-2020		Bond Future	1	600	0.00
2029 On 06-Aug-2020		Bond Future	1	550	0.00
2033 On 06-Aug-2020		Bond Future	1	1,190	0.00
2038 On 06-Aug-2020		Bond Future	1	1,000	0.00
2046 On 06-Aug-2020		Bond Future	2	262	0.00
2050 On 06-Aug-2020		Bond Future	1	394	0.00
R186 On 06-Aug-2020		Bond Future	24	15,544	0.00
R197 On 06-Aug-2020		Bond Future	1	150	0.00
R202 On 06-Aug-2020		Bond Future	1	400	0.00
R023 On 06-Aug-2020		Bond Future	5	932	0.00
2030 On 06-Aug-2020		Bond Future	9	598	0.00
R035 On 06-Aug-2020		Bond Future	1	400	0.00
2037 On 06-Aug-2020		Bond Future	1	2	0.00
2040 On 06-Aug-2020		Bond Future	2	239	0.00
2044 On 06-Aug-2020		Bond Future	8	1,070	0.00
R248 On 06-Aug-2020		Bond Future	1	1	0.00
R209 On 06-Aug-2020		Bond Future	2	3	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R210 On 06-Aug-2020		Bond Future	1	510	0.00
R212 On 06-Aug-2020		Bond Future	1	1,000	0.00
R213 On 06-Aug-2020		Bond Future	2	32	0.00
R214 On 06-Aug-2020		Bond Future	1	1	0.00
Grand Total for Daily Turnover Summary:			67	24,878	0.00
