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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/04/2020

TO DATE : 16/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	4	660	0.00
2025 On 06-Aug-2020		Bond Future	22	3,404	0.00
2029 On 06-Aug-2020		Bond Future	22	4,008	0.00
2033 On 06-Aug-2020		Bond Future	12	36,364	0.00
2038 On 06-Aug-2020		Bond Future	8	23,464	0.00
2046 On 06-Aug-2020		Bond Future	6	6,600	0.00
2050 On 06-Aug-2020		Bond Future	6	14,760	0.00
R186 On 06-Aug-2020		Bond Future	122	138,265	0.00
R197 On 06-Aug-2020		Bond Future	4	3,800	0.00
R202 On 06-Aug-2020		Bond Future	4	1,152	0.00
R023 On 06-Aug-2020		Bond Future	100	77,758	0.00
2030 On 06-Aug-2020		Bond Future	150	226,792	0.00
2032 On 06-Aug-2020		Bond Future	165	234,421	0.00
R035 On 06-Aug-2020		Bond Future	72	217,545	0.00
2037 On 06-Aug-2020		Bond Future	61	64,090	0.00
2040 On 06-Aug-2020		Bond Future	51	48,708	0.00
2044 On 06-Aug-2020		Bond Future	53	38,604	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 06-Aug-2020		Bond Future	69	42,644	0.00
R208 On 06-Aug-2020		Bond Future	56	44,221	0.00
R209 On 06-Aug-2020		Bond Future	81	64,340	0.00
R210 On 06-Aug-2020		Bond Future	22	2,220	0.00
R213 On 06-Aug-2020		Bond Future	46	24,011	0.00
R214 On 06-Aug-2020		Bond Future	36	30,242	0.00
Grand Total for Daily Turnover Summary:			1,172	1,348,073	0.00