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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/08/2020

TO DATE : 12/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 05-Nov-2020		Bond Future	6	266	0.00
2030 On 04-Feb-2021	8.20 Call	Bond Future	21	7,136	0.00
2032 On 05-Nov-2020		Bond Future	10	19,914	0.00
R035 On 05-Nov-2020		Bond Future	10	4,410	0.00
2040 On 05-Nov-2020		Bond Future	2	160	0.00
2044 On 05-Nov-2020		Bond Future	2	178	0.00
R248 On 04-Feb-2021	11.50 Call	Bond Future	23	11,646	0.00
R214 On 05-Nov-2020		Bond Future	4	1,384	0.00
Grand Total for Daily Turnover Summary:			78	45,094	0.00

