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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/10/2020

TO DATE : 09/10/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 05-Nov-2020 | | Bond Future | 4 | 74 | 0.00 |
| R035 On 05-Nov-2020 | | Bond Future | 2 | 10 | 0.00 |
| 2037 On 05-Nov-2020 | | Bond Future | 2 | 36 | 0.00 |
| 2040 On 05-Nov-2020 | | Bond Future | 2 | 56 | 0.00 |
| 2044 On 05-Nov-2020 | | Bond Future | 2 | 38 | 0.00 |
| R248 On 05-Nov-2020 | | Bond Future | 3 | 226 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 15 | 440 | 0.00 |