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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/07/2020

TO DATE : 30/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2020		GOVI	8	216	0.00
2033 On 05-Nov-2020		Bond Future	6	5,560	0.00
2038 On 05-Nov-2020		Bond Future	6	648	0.00
2046 On 05-Nov-2020		Bond Future	1	340	0.00
R186 On 05-Nov-2020		Bond Future	118	25,347	0.00
R197 On 05-Nov-2020		Bond Future	4	600	0.00
R202 On 05-Nov-2020		Bond Future	4	264	0.00
R023 On 05-Nov-2020		Bond Future	19	10,968	0.00
2030 On 05-Nov-2020		Bond Future	142	89,982	0.00
2032 On 05-Nov-2020		Bond Future	74	8,108	0.00
R035 On 05-Nov-2020		Bond Future	91	51,468	0.00
2037 On 05-Nov-2020		Bond Future	34	11,752	0.00
2040 On 05-Nov-2020		Bond Future	47	17,864	0.00
2044 On 05-Nov-2020		Bond Future	62	19,835	0.00
R248 On 05-Nov-2020		Bond Future	24	5,492	0.00
R208 On 05-Nov-2020		Bond Future	4	144	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 05-Nov-2020		Bond Future	32	65,488	0.00
R213 On 05-Nov-2020		Bond Future	4	384	0.00
R214 On 05-Nov-2020		Bond Future	20	36,584	0.00
Grand Total for Daily Turnover Summary:			700	351,044	0.00
