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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/09/2020

TO DATE : 18/09/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 05-Nov-2020		Bond Future	2	58	0.00
2038 On 05-Nov-2020		Bond Future	1	126	0.00
2050 On 05-Nov-2020		Bond Future	1	151	0.00
R186 On 05-Nov-2020		Bond Future	8	1,406	0.00
R023 On 05-Nov-2020		Bond Future	4	1,828	0.00
2030 On 05-Nov-2020		Bond Future	12	934	0.00
2037 On 05-Nov-2020		Bond Future	4	63	0.00
2040 On 05-Nov-2020		Bond Future	1	150	0.00
R248 On 05-Nov-2020		Bond Future	6	1,134	0.00
R209 On 06-May-2021	11.25 Put	Bond Future	24	8,490	0.00
R214 On 05-Nov-2020		Bond Future	5	270	0.00
Grand Total for Daily Turnover Summary:			68	14,610	0.00