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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/09/2020

TO DATE : 30/09/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 05-Nov-2020		Bond Future	5	602	0.00
2030 On 04-Feb-2021	8.37 Call	Bond Future	12	369	0.00
2032 On 04-Feb-2021	8.79 Call	Bond Future	6	33	0.00
R035 On 05-Nov-2020		Bond Future	3	668	0.00
2040 On 04-Feb-2021	11.74 Put	Bond Future	12	81	0.00
2044 On 05-Nov-2020		Bond Future	2	168	0.00
R248 On 05-Nov-2020		Bond Future	4	204	0.00
R209 On 05-Nov-2020		Bond Future	2	368	0.00
R212 On 05-Nov-2020		Bond Future	2	156	0.00
R214 On 05-Nov-2020		Bond Future	2	182	0.00
Grand Total for Daily Turnover Summary:			50	2,831	0.00