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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/10/2020

TO DATE : 06/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	1	5	0.00
2029 On 05-Nov-2020		Bond Future	1	12	0.00
2038 On 05-Nov-2020		Bond Future	1	3	0.00
R186 On 05-Nov-2020		Bond Future	11	620	0.00
R202 On 05-Nov-2020		Bond Future	3	36	0.00
R023 On 05-Nov-2020		Bond Future	10	7,138	0.00
2030 On 05-Nov-2020		Bond Future	14	1,461	0.00
2032 On 05-Nov-2020		Bond Future	1	682	0.00
R035 On 05-Nov-2020		Bond Future	2	1,862	0.00
2037 On 05-Nov-2020		Bond Future	17	1,368	0.00
2040 On 05-Nov-2020		Bond Future	1	100	0.00
2044 On 05-Nov-2020		Bond Future	2	130	0.00
R248 On 05-Nov-2020		Bond Future	1	100	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>65</b>	<b>13,517</b>	<b>0.00</b>