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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/11/2020 **TO DATE : 10/11/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Feb-2021			Bond Future	7	1,312	0.00
2030 On 04-Feb-2021			Bond Future	22	2,096	0.00
2032 On 04-Feb-2021			Bond Future	2	550	0.00
R035 On 04-Feb-2021			Bond Future	23	1,124	0.00
2037 On 04-Feb-2021			Bond Future	2	52	0.00
2040 On 04-Feb-2021			Bond Future	12	11,896	0.00
2044 On 06-May-2021	11.40	Put	Bond Future	42	20,840	0.00
R248 On 04-Feb-2021			Bond Future	32	19,036	0.00
R209 On 06-May-2021			Bond Future	24	6,575	0.00
Grand Total for Daily Turnover Summary:				**166**	**63,481**	**0.00**

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