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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/06/2020

TO DATE : 11/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Aug-2020		Bond Future	20	33,262	0.00
2030 On 05-Nov-2020	10.37 Put	Bond Future	9	606	0.00
R035 On 06-Aug-2020		Bond Future	3	122	0.00
2037 On 06-Aug-2020		Bond Future	20	17,810	0.00
2044 On 06-Aug-2020		Bond Future	6	8,914	0.00
R248 On 06-Aug-2020		Bond Future	4	4,018	0.00
Grand Total for Daily Turnover Summary:			62	64,732	0.00

