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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/08/2020

TO DATE : 03/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2020		GOVI	2	2	0.00
2025 On 05-Nov-2020		Bond Future	4	2,800	0.00
2029 On 05-Nov-2020		Bond Future	4	2,200	0.00
2038 On 05-Nov-2020		Bond Future	12	15,544	0.00
2046 On 05-Nov-2020		Bond Future	19	16,520	0.00
IGOV On 05-Nov-2020		Index Future	2	162	0.00
R186 On 05-Nov-2020		Bond Future	1	30	0.00
R197 On 05-Nov-2020		Bond Future	4	28	0.00
R202 On 05-Nov-2020		Bond Future	4	1,600	0.00
2030 On 05-Nov-2020		Bond Future	24	4,604	0.00
2032 On 05-Nov-2020		Bond Future	54	15,512	0.00
R035 On 05-Nov-2020		Bond Future	20	13,410	0.00
2037 On 05-Nov-2020		Bond Future	22	27,480	0.00
2040 On 05-Nov-2020		Bond Future	34	14,772	0.00
2044 On 05-Nov-2020		Bond Future	18	48,604	0.00
R248 On 05-Nov-2020		Bond Future	6	36,000	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 05-Nov-2020		Bond Future	24	13,138	0.00
R210 On 05-Nov-2020		Bond Future	4	2,920	0.00
R212 On 05-Nov-2020		Bond Future	8	5,600	0.00
R214 On 05-Nov-2020		Bond Future	6	214	0.00
Grand Total for Daily Turnover Summary:			272	221,140	0.00