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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/08/2020

TO DATE : 05/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	2	250	0.00
2038 On 05-Nov-2020		Bond Future	4	292	0.00
2046 On 05-Nov-2020		Bond Future	4	2,000	0.00
R186 On 05-Nov-2020		Bond Future	32	3,326	0.00
R197 On 05-Nov-2020		Bond Future	4	168	0.00
R023 On 05-Nov-2020		Bond Future	1	42	0.00
2030 On 05-Nov-2020		Bond Future	19	2,722	0.00
2032 On 05-Nov-2020		Bond Future	38	38,506	0.00
R035 On 05-Nov-2020		Bond Future	30	7,368	0.00
2037 On 05-Nov-2020		Bond Future	30	18,004	0.00
2040 On 05-Nov-2020		Bond Future	16	4,186	0.00
2044 On 05-Nov-2020		Bond Future	60	24,658	0.00
R248 On 05-Nov-2020		Bond Future	38	9,448	0.00
R209 On 05-Nov-2020		Bond Future	18	17,050	0.00
R210 On 05-Nov-2020		Bond Future	6	1,000	0.00
R212 On 05-Nov-2020		Bond Future	2	600	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R213 On 05-Nov-2020		Bond Future	12	102	0.00
R214 On 05-Nov-2020		Bond Future	2	86	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>318</b>	<b>129,808</b>	<b>0.00</b>

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