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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/02/2020

TO DATE : 04/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	2	2	0.00
R186 On 07-May-2020		Bond Future	167	44,424	0.00
R023 On 07-May-2020		Bond Future	29	8,688	0.00
2030 On 07-May-2020		Bond Future	111	81,140	0.00
2032 On 07-May-2020		Bond Future	2	246	0.00
R035 On 07-May-2020		Bond Future	68	21,734	0.00
2037 On 07-May-2020		Bond Future	2	296	0.00
2040 On 07-May-2020		Bond Future	35	23,268	0.00
2044 On 07-May-2020		Bond Future	101	47,024	0.00
R248 On 06-Feb-2020		Bond Future	1	100	0.00
R208 On 07-May-2020		Bond Future	58	28,648	0.00
R209 On 07-May-2020		Bond Future	26	57,220	0.00
R212 On 07-May-2020		Bond Future	22	20,772	0.00
R213 On 07-May-2020		Bond Future	4	64	0.00
R214 On 07-May-2020		Bond Future	31	18,710	0.00
Grand Total for Daily Turnover Summary:			659	352,336	0.00