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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/02/2020 **TO DATE : 10/02/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020			Index Future	1	1	0.00
GOVI On 07-May-2020			GOVI	2	2	0.00
IGOV On 07-May-2020			Index Future	1	2	0.00
R186 On 07-May-2020	8.50	Put	Bond Future	11	18,313	0.00
2030 On 07-May-2020			Bond Future	1	180	0.00
2032 On 07-May-2020			Bond Future	5	6,180	0.00
R035 On 07-May-2020			Bond Future	4	6,843	0.00
2040 On 07-May-2020			Bond Future	15	2,108	0.00
2044 On 04-Feb-2021	9.66	Call	Bond Future	46	7,779	0.00
R209 On 07-May-2020			Bond Future	13	4,491	0.00
R214 On 07-May-2020			Bond Future	2	183	0.00
Grand Total for Daily Turnover Summary:				**101**	**46,082**	**0.00**