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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/04/2020

TO DATE : 21/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	12	1,211	0.00
2046 On 06-Aug-2020		Bond Future	6	23,936	0.00
2050 On 06-Aug-2020		Bond Future	8	11,316	0.00
R186 On 06-Aug-2020		Bond Future	25	7,394	0.00
R202 On 06-Aug-2020		Bond Future	2	4,735	0.00
R023 On 06-Aug-2020		Bond Future	2	1,920	0.00
2030 On 04-Feb-2021	8.37 Call	Bond Future	37	8,201	0.00
2032 On 04-Feb-2021	8.79 Call	Bond Future	32	11,485	0.00
R035 On 07-May-2020		Bond Future	3	54	0.00
2040 On 04-Feb-2021	11.74 Put	Bond Future	39	13,305	0.00
2044 On 06-Aug-2020		Bond Future	23	10,738	0.00
R248 On 06-Aug-2020		Bond Future	13	5,362	0.00
R213 On 06-Aug-2020		Bond Future	2	110	0.00
R214 On 06-Aug-2020		Bond Future	4	492	0.00
Grand Total for Daily Turnover Summary:			208	100,259	0.00