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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/02/2020

TO DATE : 12/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 07-May-2020		Bond Future	14	3,263	0.00
2030 On 05-Nov-2020	8.85 Call	Bond Future	8	213	0.00
R035 On 04-Feb-2021	11.14 Put	Bond Future	6	2,600	0.00
2040 On 07-May-2020		Bond Future	12	3,632	0.00
2044 On 07-May-2020		Bond Future	17	11,776	0.00
R208 On 07-May-2020		Bond Future	12	1,712	0.00
R209 On 07-May-2020		Bond Future	12	17,952	0.00
R212 On 07-May-2020		Bond Future	3	1,000	0.00
R213 On 07-May-2020		Bond Future	1	588	0.00
Grand Total for Daily Turnover Summary:			85	42,736	0.00