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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/04/2020

TO DATE : 07/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	1	1	0.00
R186 On 07-May-2020		Bond Future	11	1,496	0.00
R197 On 07-May-2020		Bond Future	7	98	0.00
R202 On 07-May-2020		Bond Future	1	19	0.00
R023 On 06-Aug-2020		Bond Future	3	300	0.00
2030 On 07-May-2020		Bond Future	2	390	0.00
R035 On 07-May-2020		Bond Future	5	992	0.00
2037 On 07-May-2020		Bond Future	1	214	0.00
2040 On 07-May-2020		Bond Future	3	164	0.00
2044 On 07-May-2020		Bond Future	13	906	0.00
R209 On 06-Aug-2020		Bond Future	1	2,500	0.00
R213 On 07-May-2020		Bond Future	1	104	0.00
R214 On 06-Aug-2020		Bond Future	2	3,056	0.00
Grand Total for Daily Turnover Summary:			51	10,240	0.00

