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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/04/2020

TO DATE : 20/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	4	865	0.00
2038 On 06-Aug-2020		Bond Future	1	450	0.00
2050 On 06-Aug-2020		Bond Future	2	50	0.00
R186 On 05-Nov-2020	8.34 Call	Bond Future	11	381	0.00
R202 On 06-Aug-2020		Bond Future	8	18,912	0.00
2030 On 05-Nov-2020	8.85 Call	Bond Future	9	241	0.00
R035 On 06-Aug-2020		Bond Future	12	15,720	0.00
2037 On 06-Aug-2020		Bond Future	6	26,400	0.00
2040 On 06-Aug-2020		Bond Future	28	29,848	0.00
R248 On 06-Aug-2020		Bond Future	2	160	0.00
R212 On 06-Aug-2020		Bond Future	2	50	0.00
R213 On 06-Aug-2020		Bond Future	2	9,120	0.00
R214 On 06-Aug-2020		Bond Future	5	904	0.00
Grand Total for Daily Turnover Summary:			92	103,101	0.00