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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/06/2020

TO DATE : 10/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-Aug-2020		Bond Future	1	29	0.00
IGOV On 06-Aug-2020		Index Future	1	90	0.00
R186 On 06-Aug-2020		Bond Future	8	2,118	0.00
2030 On 04-Feb-2021	8.37 Call	Bond Future	46	11,568	0.00
2032 On 04-Feb-2021	8.79 Call	Bond Future	13	119	0.00
R035 On 06-Aug-2020		Bond Future	4	35	0.00
2037 On 06-Aug-2020		Bond Future	4	84	0.00
2040 On 04-Feb-2021	11.74 Put	Bond Future	19	131	0.00
2044 On 06-Aug-2020		Bond Future	13	8,453	0.00
R248 On 06-Aug-2020		Bond Future	15	832	0.00
R208 On 06-Aug-2020		Bond Future	9	824	0.00
R209 On 06-Aug-2020		Bond Future	5	1,186	0.00
R213 On 06-Aug-2020		Bond Future	1	14	0.00
R214 On 06-Aug-2020		Bond Future	4	45	0.00
Grand Total for Daily Turnover Summary:			143	25,528	0.00

