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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/09/2020

TO DATE : 03/09/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 05-Nov-2020		Index Future	1	11	0.00
R186 On 05-Nov-2020		Bond Future	5	71	0.00
2030 On 05-Nov-2020		Bond Future	7	395	0.00
2032 On 05-Nov-2020		Bond Future	4	6	0.00
R035 On 05-Nov-2020		Bond Future	7	651	0.00
2037 On 05-Nov-2020		Bond Future	4	48	0.00
2040 On 05-Nov-2020		Bond Future	8	51	0.00
2044 On 05-Nov-2020		Bond Future	6	50	0.00
R248 On 05-Nov-2020		Bond Future	4	51	0.00
R209 On 06-May-2021	11.25 Put	Bond Future	33	9,124	0.00
R213 On 05-Nov-2020		Bond Future	2	2	0.00
R214 On 05-Nov-2020		Bond Future	6	486	0.00
Grand Total for Daily Turnover Summary:			87	10,946	0.00

