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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/03/2020

TO DATE : 11/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	1	1	0.00
IGOV On 07-May-2020		Index Future	1	2	0.00
R186 On 07-May-2020		Bond Future	3	422	0.00
R023 On 07-May-2020		Bond Future	9	891	0.00
2030 On 07-May-2020		Bond Future	32	32,354	0.00
2032 On 07-May-2020		Bond Future	4	271	0.00
R035 On 07-May-2020		Bond Future	5	444	0.00
R248 On 07-May-2020		Bond Future	12	3,678	0.00
R208 On 07-May-2020		Bond Future	10	286	0.00
R213 On 07-May-2020		Bond Future	1	19	0.00
R214 On 07-May-2020		Bond Future	4	2,466	0.00
Grand Total for Daily Turnover Summary:			82	40,834	0.00