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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/08/2020

TO DATE : 14/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020		Index Future	2	6	0.00
2033 On 05-Nov-2020		Bond Future	3	200	0.00
R186 On 05-Nov-2020		Bond Future	3	138	0.00
R197 On 05-Nov-2020		Bond Future	10	592	0.00
R035 On 04-Feb-2021	11.14 Put	Bond Future	1	557	0.00
2037 On 05-Nov-2020		Bond Future	4	429	0.00
2040 On 05-Nov-2020		Bond Future	2	146	0.00
R209 On 06-May-2021		Bond Future	8	6,960	0.00
Grand Total for Daily Turnover Summary:			33	9,028	0.00

