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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/08/2020

TO DATE : 19/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020		Index Future	2	18	0.00
GOVI On 05-Nov-2020		GOVI	3	4	0.00
R023 On 05-Nov-2020		Bond Future	1	33	0.00
2030 On 05-Nov-2020		Bond Future	12	2,490	0.00
R035 On 05-Nov-2020		Bond Future	2	4,000	0.00
2037 On 05-Nov-2020		Bond Future	2	540	0.00
2044 On 05-Nov-2020		Bond Future	2	92	0.00
R209 On 06-May-2021		Bond Future	39	11,622	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>63</b>	<b>18,799</b>	<b>0.00</b>