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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/08/2020

TO DATE : 26/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 05-Nov-2020		Bond Future	2	260	0.00
2046 On 05-Nov-2020		Bond Future	2	1,074	0.00
R186 On 05-Nov-2020		Bond Future	2	1,160	0.00
R023 On 05-Nov-2020		Bond Future	2	20	0.00
2030 On 05-Nov-2020		Bond Future	18	9,250	0.00
2032 On 05-Nov-2020		Bond Future	2	2,500	0.00
R035 On 05-Nov-2020		Bond Future	2	280	0.00
2037 On 05-Nov-2020		Bond Future	2	1,900	0.00
2040 On 05-Nov-2020		Bond Future	2	1,460	0.00
2044 On 05-Nov-2020		Bond Future	2	420	0.00
R248 On 05-Nov-2020		Bond Future	2	100	0.00
R209 On 05-Nov-2020		Bond Future	2	140	0.00
R213 On 05-Nov-2020		Bond Future	3	324	0.00
R214 On 05-Nov-2020		Bond Future	2	80	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>45</b>	<b>18,968</b>	<b>0.00</b>