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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/09/2020

TO DATE : 14/09/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020		Index Future	3	51	0.00
R186 On 05-Nov-2020		Bond Future	18	899	0.00
R197 On 05-Nov-2020		Bond Future	2	68	0.00
2032 On 05-Nov-2020		Bond Future	2	2	0.00
R035 On 05-Nov-2020		Bond Future	2	4	0.00
2037 On 05-Nov-2020		Bond Future	2	18	0.00
2040 On 05-Nov-2020		Bond Future	2	26	0.00
2044 On 05-Nov-2020		Bond Future	3	48	0.00
R248 On 05-Nov-2020		Bond Future	2	12	0.00
R209 On 06-May-2021	10.25 Call	Bond Future	8	5,650	0.00
R210 On 05-Nov-2020		Bond Future	3	62	0.00
Grand Total for Daily Turnover Summary:			47	6,840	0.00