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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/02/2020

TO DATE : 07/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	8	0.00
2025 On 07-May-2020		Bond Future	1	3,000	0.00
R186 On 07-May-2020		Bond Future	119	33,893	0.00
2030 On 07-May-2020		Bond Future	24	11,020	0.00
2037 On 07-May-2020		Bond Future	1	130	0.00
2040 On 07-May-2020		Bond Future	4	912	0.00
2044 On 04-Feb-2021	10.84 Put	Bond Future	12	4,587	0.00
R213 On 07-May-2020		Bond Future	1	250	0.00
R214 On 07-May-2020		Bond Future	1	120	0.00
Grand Total for Daily Turnover Summary:			165	53,920	0.00