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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/02/2020

TO DATE : 11/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	3	19	0.00
IGOV On 07-May-2020		Index Future	1	2	0.00
R186 On 07-May-2020		Bond Future	4	899	0.00
R023 On 07-May-2020		Bond Future	13	2,812	0.00
2030 On 05-Nov-2020	9.61 Put	Bond Future	94	17,018	0.00
R035 On 07-May-2020		Bond Future	1	2,617	0.00
2037 On 07-May-2020		Bond Future	2	1,500	0.00
2040 On 07-May-2020		Bond Future	27	51,940	0.00
R209 On 07-May-2020		Bond Future	2	14	0.00
R213 On 07-May-2020		Bond Future	1	588	0.00
R214 On 07-May-2020		Bond Future	11	1,908	0.00
Grand Total for Daily Turnover Summary:			159	79,317	0.00