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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/02/2020

TO DATE : 13/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 07-May-2020		Index Future	2	80	0.00
R186 On 07-May-2020		Bond Future	3	180	0.00
R023 On 07-May-2020		Bond Future	1	4	0.00
2030 On 05-Nov-2020	10.37 Put	Bond Future	41	99,053	0.00
2032 On 07-May-2020		Bond Future	8	1,546	0.00
R035 On 07-May-2020		Bond Future	4	299	0.00
2037 On 07-May-2020		Bond Future	2	915	0.00
2040 On 07-May-2020		Bond Future	3	414	0.00
2044 On 07-May-2020		Bond Future	2	223	0.00
R248 On 07-May-2020		Bond Future	1	216	0.00
R213 On 07-May-2020		Bond Future	2	39	0.00
R214 On 07-May-2020		Bond Future	3	569	0.00
Grand Total for Daily Turnover Summary:			72	103,538	0.00