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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/07/2020 **TO DATE : 24/07/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020			Index Future	4	596	0.00
GOVI On 05-Nov-2020			GOVI	12	88	0.00
2025 On 06-Aug-2020			Bond Future	3	120	0.00
JBAF On 15-Dec-2020			Jibar Tradeable Future	7	60	0.00
R186 On 05-Nov-2020			Bond Future	5	320	0.00
R023 On 05-Nov-2020			Bond Future	3	55	0.00
2030 On 05-Nov-2020			Bond Future	7	65	0.00
R035 On 06-Aug-2020			Bond Future	2	4	0.00
2044 On 04-Feb-2021	10.29	Put	Bond Future	59	7,028	0.00
R248 On 05-Nov-2020			Bond Future	30	6,265	0.00
R209 On 06-Aug-2020			Bond Future	2	30	0.00
R212 On 06-Aug-2020			Bond Future	1	200	0.00
Grand Total for Daily Turnover Summary:				**135**	**14,831**	**0.00**