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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/02/2020

TO DATE : 19/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 07-May-2020		Bond Future	1	10	0.00
R186 On 07-May-2020	8.50 Put	Bond Future	2	67	0.00
2030 On 04-Feb-2021	10.20 Put	Bond Future	76	9,530	0.00
2032 On 04-Feb-2021	8.79 Call	Bond Future	72	9,288	0.00
2037 On 07-May-2020		Bond Future	1	33	0.00
2040 On 04-Feb-2021	11.74 Put	Bond Future	66	9,600	0.00
R214 On 07-May-2020		Bond Future	10	818	0.00
Grand Total for Daily Turnover Summary:			228	29,346	0.00