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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/02/2020

TO DATE : 25/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	1	2	0.00
2025 On 07-May-2020		Bond Future	2	18	0.00
2029 On 07-May-2020		Bond Future	2	22	0.00
R186 On 07-May-2020		Bond Future	11	978	0.00
R023 On 07-May-2020		Bond Future	3	86	0.00
2030 On 07-May-2020		Bond Future	5	1,188	0.00
2032 On 07-May-2020	9.17 Call	Bond Future	76	27,365	0.00
R035 On 07-May-2020		Bond Future	2	400	0.00
2037 On 07-May-2020		Bond Future	4	508	0.00
2040 On 07-May-2020		Bond Future	4	622	0.00
2044 On 07-May-2020		Bond Future	6	446	0.00
R208 On 07-May-2020		Bond Future	3	70	0.00
R210 On 07-May-2020		Bond Future	2	12	0.00
Grand Total for Daily Turnover Summary:			121	31,717	0.00