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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/02/2020

TO DATE : 26/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	1	3	0.00
2029 On 07-May-2020		Bond Future	3	66	0.00
2050 On 07-May-2020		Bond Future	1	45	0.00
R186 On 07-May-2020		Bond Future	7	478	0.00
2030 On 04-Feb-2021	10.20 Put	Bond Future	39	7,849	0.00
2032 On 04-Feb-2021	8.79 Call	Bond Future	11	394	0.00
2037 On 07-May-2020		Bond Future	2	190	0.00
2040 On 04-Feb-2021	10.07 Call	Bond Future	12	540	0.00
R248 On 07-May-2020		Bond Future	6	732	0.00
R209 On 07-May-2020		Bond Future	3	179	0.00
Grand Total for Daily Turnover Summary:			85	10,476	0.00