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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/02/2020

TO DATE : 24/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	1	2	0.00
GOVI On 07-May-2020		GOVI	2	4	0.00
R186 On 07-May-2020		Bond Future	4	372	0.00
R023 On 07-May-2020		Bond Future	1	53	0.00
2030 On 07-May-2020		Bond Future	1	120	0.00
2032 On 07-May-2020		Bond Future	10	1,948	0.00
R035 On 07-May-2020		Bond Future	1	46	0.00
2037 On 07-May-2020		Bond Future	1	33	0.00
2040 On 07-May-2020		Bond Future	3	1,035	0.00
2044 On 07-May-2020		Bond Future	3	161	0.00
R248 On 07-May-2020		Bond Future	1	23	0.00
R208 On 07-May-2020		Bond Future	6	484	0.00
R209 On 07-May-2020		Bond Future	2	48	0.00
R214 On 07-May-2020		Bond Future	2	260	0.00
Grand Total for Daily Turnover Summary:			38	4,589	0.00