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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/02/2020

TO DATE : 27/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	4	6	0.00
GOVI On 07-May-2020		GOVI	2	2	0.00
2038 On 07-May-2020		Bond Future	2	40	0.00
R186 On 07-May-2020		Bond Future	4	148	0.00
2030 On 07-May-2020		Bond Future	28	41,280	0.00
2037 On 07-May-2020		Bond Future	1	64	0.00
2044 On 07-May-2020		Bond Future	7	498	0.00
R248 On 07-May-2020		Bond Future	1	50	0.00
R209 On 07-May-2020		Bond Future	4	328	0.00
Grand Total for Daily Turnover Summary:			53	42,416	0.00