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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/03/2020

TO DATE : 23/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	4	0.00
GOVI On 06-Aug-2020		GOVI	1	1	0.00
2025 On 07-May-2020		Bond Future	1	7	0.00
2038 On 07-May-2020		Bond Future	2	379	0.00
2046 On 07-May-2020		Bond Future	3	667	0.00
2050 On 07-May-2020		Bond Future	1	287	0.00
IGOV On 07-May-2020		Index Future	3	52	0.00
R186 On 07-May-2020		Bond Future	1	50	0.00
R202 On 07-May-2020		Bond Future	1	9	0.00
R023 On 07-May-2020		Bond Future	7	4,546	0.00
R035 On 07-May-2020		Bond Future	11	6,000	0.00
2037 On 07-May-2020		Bond Future	4	2,352	0.00
2040 On 07-May-2020		Bond Future	13	2,000	0.00
2044 On 07-May-2020		Bond Future	24	3,949	0.00
R248 On 07-May-2020		Bond Future	7	3,940	0.00
R209 On 07-May-2020		Bond Future	1	35	0.00
R213 On 07-May-2020		Bond Future	4	1,330	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
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Grand Total for Daily Turnover Summary:			86	25,608	0.00
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