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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/03/2020

TO DATE : 30/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	30	0.00
GOVI On 07-May-2020		GOVI	1	1	0.00
R186 On 07-May-2020		Bond Future	18	820	0.00
2030 On 07-May-2020		Bond Future	2	100	0.00
2037 On 07-May-2020		Bond Future	1	1,350	0.00
2044 On 06-Aug-2020		Bond Future	11	5,678	0.00
R248 On 07-May-2020		Bond Future	14	1,990	0.00
Grand Total for Daily Turnover Summary:			49	9,969	0.00