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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/03/2020

TO DATE : 31/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	1	3	0.00
2038 On 07-May-2020		Bond Future	1	106	0.00
2050 On 07-May-2020		Bond Future	1	216	0.00
R186 On 07-May-2020		Bond Future	4	137	0.00
R202 On 07-May-2020		Bond Future	1	94	0.00
2030 On 06-Aug-2020		Bond Future	10	869	0.00
2032 On 07-May-2020		Bond Future	1	883	0.00
2037 On 07-May-2020		Bond Future	7	2,690	0.00
2040 On 07-May-2020		Bond Future	2	60	0.00
2044 On 07-May-2020		Bond Future	2	44	0.00
R248 On 06-Aug-2020		Bond Future	8	520	0.00
Grand Total for Daily Turnover Summary:			38	5,622	0.00