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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/04/2020

TO DATE : 03/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 07-May-2020		Index Future	2	110	0.00
R186 On 07-May-2020		Bond Future	12	1,150	0.00
2032 On 07-May-2020		Bond Future	3	504	0.00
2037 On 07-May-2020		Bond Future	2	252	0.00
2040 On 07-May-2020		Bond Future	10	5,549	0.00
2044 On 07-May-2020		Bond Future	5	661	0.00
R209 On 07-May-2020		Bond Future	5	1,783	0.00
R213 On 07-May-2020		Bond Future	5	662	0.00
Grand Total for Daily Turnover Summary:			44	10,671	0.00