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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/03/2020

TO DATE : 24/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	6	0.00
2038 On 07-May-2020		Bond Future	1	5	0.00
2050 On 07-May-2020		Bond Future	1	424	0.00
R186 On 07-May-2020		Bond Future	10	550	0.00
R023 On 07-May-2020		Bond Future	2	10	0.00
2030 On 07-May-2020		Bond Future	2	6	0.00
2032 On 07-May-2020		Bond Future	2	195	0.00
R035 On 07-May-2020		Bond Future	7	3,307	0.00
2040 On 07-May-2020		Bond Future	1	150	0.00
2044 On 07-May-2020		Bond Future	4	42	0.00
R209 On 07-May-2020		Bond Future	4	140	0.00
Grand Total for Daily Turnover Summary:			36	4,835	0.00