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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/03/2020

TO DATE : 27/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 07-May-2020		Bond Future	19	1,504	0.00
R023 On 07-May-2020		Bond Future	4	264	0.00
2030 On 07-May-2020		Bond Future	2	58	0.00
2032 On 07-May-2020		Bond Future	1	5	0.00
R035 On 07-May-2020		Bond Future	6	768	0.00
2040 On 07-May-2020		Bond Future	2	200	0.00
2044 On 07-May-2020		Bond Future	18	1,722	0.00
R248 On 07-May-2020		Bond Future	12	2,671	0.00
R209 On 07-May-2020		Bond Future	2	78	0.00
R214 On 07-May-2020		Bond Future	2	248	0.00
Grand Total for Daily Turnover Summary:			68	7,518	0.00