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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/04/2020

TO DATE : 24/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	306	0.00
2029 On 06-Aug-2020		Bond Future	4	2,200	0.00
2033 On 06-Aug-2020		Bond Future	7	13,660	0.00
2038 On 06-Aug-2020		Bond Future	8	5,370	0.00
2046 On 06-Aug-2020		Bond Future	3	2,230	0.00
2050 On 06-Aug-2020		Bond Future	3	4,030	0.00
R186 On 07-May-2020		Bond Future	5	298	0.00
R197 On 06-Aug-2020		Bond Future	4	600	0.00
R202 On 06-Aug-2020		Bond Future	6	2,326	0.00
2030 On 07-May-2020		Bond Future	1	700	0.00
R035 On 07-May-2020		Bond Future	3	46	0.00
2044 On 06-Aug-2020		Bond Future	14	888	0.00
R248 On 07-May-2020		Bond Future	3	86	0.00
R214 On 06-Aug-2020		Bond Future	7	606	0.00
Grand Total for Daily Turnover Summary:			70	33,346	0.00