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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/03/2020

TO DATE : 25/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 07-May-2020		Bond Future	1	75	0.00
2050 On 07-May-2020		Bond Future	4	1,276	0.00
R186 On 07-May-2020		Bond Future	65	32,347	0.00
R197 On 07-May-2020		Bond Future	1	100	0.00
R202 On 07-May-2020		Bond Future	2	15	0.00
2030 On 07-May-2020		Bond Future	7	1,840	0.00
2032 On 07-May-2020		Bond Future	2	38	0.00
R035 On 07-May-2020		Bond Future	7	1,731	0.00
2044 On 07-May-2020		Bond Future	2	40	0.00
R248 On 07-May-2020		Bond Future	2	664	0.00
R209 On 07-May-2020		Bond Future	3	600	0.00
Grand Total for Daily Turnover Summary:			96	38,726	0.00

