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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/03/2020

TO DATE : 26/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 07-May-2020		Bond Future	3	3,092	0.00
2046 On 07-May-2020		Bond Future	3	242	0.00
2050 On 07-May-2020		Bond Future	3	238	0.00
R186 On 07-May-2020		Bond Future	39	163,401	0.00
R202 On 07-May-2020		Bond Future	2	158	0.00
2030 On 07-May-2020		Bond Future	7	4,806	0.00
2032 On 07-May-2020		Bond Future	3	330	0.00
R035 On 07-May-2020		Bond Future	5	524	0.00
2040 On 07-May-2020		Bond Future	2	190	0.00
R209 On 07-May-2020		Bond Future	1	300	0.00
R210 On 07-May-2020		Bond Future	3	1,032	0.00
Grand Total for Daily Turnover Summary:			71	174,313	0.00