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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/04/2020

TO DATE : 15/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	24	0.00
ES33 On 06-Aug-2020		Bond Future	4	1,400	0.00
ES42 On 06-Aug-2020		Bond Future	24	19,676	0.00
2025 On 06-Aug-2020		Bond Future	10	2,246	0.00
2029 On 06-Aug-2020		Bond Future	2	119	0.00
2033 On 06-Aug-2020		Bond Future	6	624	0.00
2038 On 06-Aug-2020		Bond Future	8	13,642	0.00
2046 On 06-Aug-2020		Bond Future	2	629	0.00
2050 On 06-Aug-2020		Bond Future	10	22,928	0.00
IGOV On 05-Nov-2020		Index Future	6	188	0.00
R186 On 07-May-2020		Bond Future	20	2,625	0.00
R202 On 06-Aug-2020		Bond Future	10	1,710	0.00
R023 On 07-May-2020		Bond Future	10	837	0.00
2030 On 06-Aug-2020		Bond Future	12	2,729	0.00
2032 On 07-May-2020		Bond Future	10	1,999	0.00
R035 On 07-May-2020		Bond Future	10	2,007	0.00
2037 On 07-May-2020		Bond Future	1	5	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2040 On 07-May-2020		Bond Future	1	2	0.00
2044 On 07-May-2020		Bond Future	1	1	0.00
R248 On 07-May-2020		Bond Future	3	5,007	0.00
R209 On 07-May-2020		Bond Future	1	2	0.00
R213 On 07-May-2020		Bond Future	10	852	0.00
R214 On 07-May-2020		Bond Future	1	1	0.00
Grand Total for Daily Turnover Summary:			164	79,253	0.00