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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/05/2020

TO DATE : 22/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	18	0.00
2025 On 06-Aug-2020		Bond Future	8	1,034	0.00
2033 On 06-Aug-2020		Bond Future	8	1,408	0.00
IGOV On 06-Aug-2020		Index Future	2	52	0.00
R186 On 06-Aug-2020		Bond Future	19	7,543	0.00
2030 On 06-Aug-2020		Bond Future	6	593	0.00
2032 On 06-Aug-2020		Bond Future	7	292	0.00
R035 On 06-Aug-2020		Bond Future	19	5,410	0.00
2037 On 06-Aug-2020		Bond Future	6	257	0.00
2040 On 06-Aug-2020		Bond Future	17	2,908	0.00
2044 On 06-Aug-2020		Bond Future	5	87	0.00
R248 On 06-Aug-2020		Bond Future	16	2,958	0.00
R209 On 06-Aug-2020		Bond Future	5	76	0.00
R213 On 06-Aug-2020		Bond Future	4	57	0.00
R214 On 06-Aug-2020		Bond Future	5	78	0.00
Grand Total for Daily Turnover Summary:			129	22,771	0.00