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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/05/2020

TO DATE : 15/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	14	0.00
IGOV On 06-Aug-2020		Index Future	5	879	0.00
R186 On 06-Aug-2020		Bond Future	12	1,016	0.00
2030 On 06-Aug-2020		Bond Future	11	21,584	0.00
R035 On 06-Aug-2020		Bond Future	8	16,494	0.00
2037 On 06-Aug-2020		Bond Future	2	200	0.00
2040 On 06-Aug-2020		Bond Future	2	2,940	0.00
2044 On 06-Aug-2020		Bond Future	8	7,798	0.00
R248 On 06-Aug-2020		Bond Future	4	120	0.00
R208 On 06-Aug-2020		Bond Future	58	17,108	0.00
R209 On 06-Aug-2020		Bond Future	3	597	0.00
Grand Total for Daily Turnover Summary:			115	68,750	0.00