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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/08/2020

TO DATE : 21/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	6	352	0.00
2029 On 05-Nov-2020		Bond Future	2	50	0.00
2033 On 05-Nov-2020		Bond Future	3	272	0.00
JBAF On 16-Sep-2020		Jibar Tradeable Future	2	20,000	0.00
R186 On 05-Nov-2020		Bond Future	6	554	0.00
2030 On 05-Nov-2020		Bond Future	6	446	0.00
2032 On 05-Nov-2020		Bond Future	4	308	0.00
R035 On 05-Nov-2020		Bond Future	8	1,261	0.00
2037 On 05-Nov-2020		Bond Future	6	821	0.00
2040 On 05-Nov-2020		Bond Future	9	562	0.00
2044 On 05-Nov-2020		Bond Future	8	1,022	0.00
R248 On 05-Nov-2020		Bond Future	4	112	0.00
R210 On 05-Nov-2020		Bond Future	2	30	0.00
Grand Total for Daily Turnover Summary:			66	25,790	0.00