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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/10/2020

TO DATE : 16/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2021		GOVI	2	860	0.00
2025 On 05-Nov-2020		Bond Future	2	1,400	0.00
R186 On 04-Feb-2021		Bond Future	9	618	0.00
R197 On 04-Feb-2021		Bond Future	2	2,800	0.00
R023 On 04-Feb-2021		Bond Future	3	6,901	0.00
2030 On 05-Nov-2020		Bond Future	1	55	0.00
R035 On 05-Nov-2020		Bond Future	1	2,350	0.00
R248 On 05-Nov-2020		Bond Future	2	60	0.00
R209 On 05-Nov-2020		Bond Future	1	11	0.00
R210 On 05-Nov-2020		Bond Future	2	1,460	0.00
R212 On 04-Feb-2021		Bond Future	2	3,052	0.00
Grand Total for Daily Turnover Summary:			27	19,567	0.00