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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/10/2020

TO DATE : 22/10/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| GOVI On 04-Feb-2021 | | GOVI | 18 | 1,965 | 0.00 |
| 2025 On 04-Feb-2021 | | Bond Future | 2 | 340 | 0.00 |
| IGOV On 04-Feb-2021 | | Index Future | 8 | 1,544 | 0.00 |
| R186 On 05-Nov-2020 | | Bond Future | 4 | 38 | 0.00 |
| R023 On 04-Feb-2021 | | Bond Future | 6 | 1,000 | 0.00 |
| 2030 On 04-Feb-2021 | | Bond Future | 35 | 18,296 | 0.00 |
| 2032 On 04-Feb-2021 | | Bond Future | 33 | 5,859 | 0.00 |
| R035 On 04-Feb-2021 | | Bond Future | 30 | 6,066 | 0.00 |
| 2037 On 04-Feb-2021 | | Bond Future | 16 | 12,822 | 0.00 |
| 2040 On 04-Feb-2021 | | Bond Future | 41 | 18,852 | 0.00 |
| 2044 On 05-Nov-2020 | | Bond Future | 2 | 4 | 0.00 |
| R248 On 04-Feb-2021 | | Bond Future | 16 | 9,538 | 0.00 |
| R213 On 04-Feb-2021 | | Bond Future | 2 | 1,088 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 213 | 77,412 | 0.00 |