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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/10/2020

TO DATE : 23/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	2	28	0.00
2050 On 04-Feb-2021		Bond Future	2	20	0.00
R186 On 05-Nov-2020		Bond Future	4	344	0.00
2030 On 05-Nov-2020		Bond Future	16	4,634	0.00
2032 On 05-Nov-2020		Bond Future	10	2,225	0.00
R035 On 04-Feb-2021		Bond Future	7	5,089	0.00
2037 On 04-Feb-2021		Bond Future	27	190,344	0.00
2040 On 04-Feb-2021		Bond Future	25	74,058	0.00
2044 On 05-Nov-2020		Bond Future	1	1,720	0.00
R213 On 05-Nov-2020		Bond Future	1	7,781	0.00
Grand Total for Daily Turnover Summary:			95	286,243	0.00