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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/10/2020

TO DATE : 26/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	6	336	0.00
GOVI On 04-Feb-2021		GOVI	2	2	0.00
2025 On 04-Feb-2021		Bond Future	39	9,352	0.00
2029 On 04-Feb-2021		Bond Future	46	11,137	0.00
2033 On 04-Feb-2021		Bond Future	18	6,274	0.00
2038 On 04-Feb-2021		Bond Future	8	6,418	0.00
2046 On 04-Feb-2021		Bond Future	8	30,637	0.00
2050 On 04-Feb-2021		Bond Future	20	28,718	0.00
R186 On 04-Feb-2021		Bond Future	77	15,534	0.00
R197 On 04-Feb-2021		Bond Future	8	12	0.00
R202 On 04-Feb-2021		Bond Future	20	22,226	0.00
R023 On 04-Feb-2021		Bond Future	4	1,420	0.00
2030 On 04-Feb-2021		Bond Future	71	24,634	0.00
2032 On 04-Feb-2021		Bond Future	45	6,984	0.00
R035 On 04-Feb-2021		Bond Future	77	35,476	0.00
2037 On 04-Feb-2021		Bond Future	23	2,709	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2040 On 04-Feb-2021		Bond Future	36	15,100	0.00
2044 On 04-Feb-2021		Bond Future	66	18,196	0.00
R248 On 04-Feb-2021		Bond Future	20	4,068	0.00
R209 On 04-Feb-2021		Bond Future	54	63,552	0.00
R210 On 04-Feb-2021		Bond Future	2	88	0.00
R212 On 04-Feb-2021		Bond Future	24	20,523	0.00
R213 On 04-Feb-2021		Bond Future	8	1,032	0.00
R214 On 04-Feb-2021		Bond Future	26	22,856	0.00
Grand Total for Daily Turnover Summary:			708	347,284	0.00