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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/10/2020

TO DATE : 28/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 04-Feb-2021		Bond Future	5	170	0.00
IGOV On 04-Feb-2021		Index Future	4	600	0.00
R186 On 04-Feb-2021		Bond Future	111	215,195	0.00
R023 On 04-Feb-2021		Bond Future	64	39,028	0.00
2030 On 04-Feb-2021		Bond Future	101	79,144	0.00
2032 On 04-Feb-2021		Bond Future	85	57,534	0.00
R035 On 04-Feb-2021		Bond Future	48	61,222	0.00
2037 On 05-Nov-2020		Bond Future	1	500	0.00
2040 On 04-Feb-2021		Bond Future	52	173,384	0.00
2044 On 04-Feb-2021		Bond Future	45	33,840	0.00
R248 On 04-Feb-2021		Bond Future	116	94,102	0.00
R209 On 04-Feb-2021		Bond Future	127	52,343	0.00
R210 On 04-Feb-2021		Bond Future	4	60	0.00
R212 On 05-Nov-2020		Bond Future	1	250	0.00
R213 On 04-Feb-2021		Bond Future	44	24,516	0.00
R214 On 04-Feb-2021		Bond Future	51	8,218	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			859	840,106	0.00
