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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/11/2020

TO DATE : 11/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	2	4	0.00
R186 On 04-Feb-2021		Bond Future	3	214	0.00
2030 On 04-Feb-2021		Bond Future	37	7,506	0.00
R035 On 04-Feb-2021		Bond Future	3	128	0.00
2037 On 04-Feb-2021		Bond Future	6	312	0.00
2040 On 04-Feb-2021		Bond Future	11	3,816	0.00
2044 On 06-May-2021	11.10 Put	Bond Future	58	30,100	0.00
R248 On 04-Feb-2021		Bond Future	4	108	0.00
R209 On 04-Feb-2021		Bond Future	4	186	0.00
Grand Total for Daily Turnover Summary:			128	42,374	0.00

