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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/10/2020

TO DATE : 29/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	2	10	0.00
GOVI On 04-Feb-2021		GOVI	1	5	0.00
R186 On 04-Feb-2021		Bond Future	10	2,990	0.00
R023 On 04-Feb-2021		Bond Future	2	328	0.00
2030 On 04-Feb-2021		Bond Future	11	3,768	0.00
2037 On 04-Feb-2021		Bond Future	64	66,968	0.00
2040 On 04-Feb-2021		Bond Future	44	48,804	0.00
R248 On 04-Feb-2021		Bond Future	1	2	0.00
R209 On 04-Feb-2021		Bond Future	49	6,040	0.00
R213 On 04-Feb-2021		Bond Future	1	50	0.00
R214 On 04-Feb-2021		Bond Future	46	32,020	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>231</b>	<b>160,985</b>	<b>0.00</b>