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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/10/2020

TO DATE : 30/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	10	210	0.00
GOVI On 04-Feb-2021		GOVI	23	268	0.00
2025 On 04-Feb-2021		Bond Future	14	1,662	0.00
2033 On 04-Feb-2021		Bond Future	4	800	0.00
2038 On 04-Feb-2021		Bond Future	4	4,000	0.00
IGOV On 06-May-2021		Index Future	6	46	0.00
R186 On 04-Feb-2021		Bond Future	16	19,454	0.00
R202 On 04-Feb-2021		Bond Future	4	1,600	0.00
R203 On 04-Feb-2021		Bond Future	13	13,144	0.00
2030 On 04-Feb-2021		Bond Future	11	8,230	0.00
2032 On 04-Feb-2021		Bond Future	3	324	0.00
R035 On 04-Feb-2021		Bond Future	11	2,664	0.00
2037 On 04-Feb-2021		Bond Future	20	14,245	0.00
2040 On 04-Feb-2021		Bond Future	14	4,330	0.00
2044 On 04-Feb-2021		Bond Future	11	22,002	0.00
R209 On 04-Feb-2021		Bond Future	3	9,751	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R210 On 04-Feb-2021		Bond Future	1	9	0.00
R212 On 04-Feb-2021		Bond Future	4	2,800	0.00
R213 On 05-Nov-2020		Bond Future	2	500	0.00
R214 On 04-Feb-2021		Bond Future	2	2,000	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>176</b>	<b>108,039</b>	<b>0.00</b>

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