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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/12/2020

TO DATE : 01/12/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2021		Bond Future	1	20	0.00
JBAF On 15-Dec-2020		Jibar Tradeable Future	2	20	0.00
2030 On 04-Feb-2021		Bond Future	2	2	0.00
2032 On 04-Feb-2021		Bond Future	1	260	0.00
R035 On 04-Feb-2021		Bond Future	5	942	0.00
2040 On 04-Feb-2021		Bond Future	1	240	0.00
2044 On 04-Feb-2021		Bond Future	4	4,008	0.00
Grand Total for Daily Turnover Summary:			16	5,492	0.00

