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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/12/2020

TO DATE : 07/12/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2021		Bond Future	1	310	0.00
R186 On 04-Feb-2021		Bond Future	2	161	0.00
2030 On 04-Feb-2021		Bond Future	3	12	0.00
2032 On 04-Feb-2021		Bond Future	1	260	0.00
R035 On 04-Feb-2021		Bond Future	1	500	0.00
2037 On 04-Feb-2021		Bond Future	7	8,180	0.00
2040 On 04-Feb-2021		Bond Future	1	240	0.00
R209 On 04-Feb-2021		Bond Future	6	124	0.00
Grand Total for Daily Turnover Summary:			22	9,787	0.00

