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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/01/2021

TO DATE : 13/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2021		Bond Future	2	36	0.00
R197 On 04-Feb-2021		Bond Future	6	64	0.00
R023 On 04-Feb-2021		Bond Future	1	1,000	0.00
2030 On 04-Feb-2021		Bond Future	1	3,640	0.00
2032 On 04-Feb-2021		Bond Future	2	2,160	0.00
R035 On 04-Feb-2021		Bond Future	3	313	0.00
2037 On 04-Feb-2021		Bond Future	5	7,300	0.00
2040 On 04-Feb-2021		Bond Future	9	1,120	0.00
R248 On 04-Feb-2021		Bond Future	1	1,750	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>30</b>	<b>17,383</b>	<b>0.00</b>

