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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/12/2020

TO DATE : 15/12/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Feb-2021		Bond Future	9	3,448	0.00
2030 On 04-Feb-2021		Bond Future	4	5,560	0.00
2032 On 04-Feb-2021		Bond Future	4	5,384	0.00
R035 On 04-Feb-2021		Bond Future	6	4,068	0.00
2037 On 04-Feb-2021		Bond Future	2	2,980	0.00
2040 On 04-Feb-2021		Bond Future	4	3,920	0.00
2044 On 04-Feb-2021		Bond Future	2	44	0.00
R248 On 04-Feb-2021		Bond Future	4	42	0.00
R209 On 04-Feb-2021		Bond Future	2	16	0.00
R212 On 04-Feb-2021		Bond Future	2	6	0.00
R214 On 04-Feb-2021		Bond Future	2	4	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>41</b>	<b>25,472</b>	<b>0.00</b>

