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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2020

TO DATE : 18/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Buy	25	0.00
2030 On 04/02/2021	Bond Future		Sell	25	0.00
2030 On 04/02/2021	Bond Future		Buy	30	0.00
2030 On 04/02/2021	Bond Future		Sell	30	0.00
2030 On 04/02/2021	Bond Future		Sell	55	0.00
2030 On 04/02/2021	Bond Future		Buy	55	0.00
R2035 Bond Future					
R035 On 04/02/2021	Bond Future		Buy	11	0.00
R035 On 04/02/2021	Bond Future		Sell	11	0.00
R035 On 04/02/2021	Bond Future		Buy	14	0.00
R035 On 04/02/2021	Bond Future		Sell	14	0.00
R035 On 04/02/2021	Bond Future		Buy	16	0.00

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