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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/11/2020

TO DATE : 24/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2021		Bond Future	2	500	0.00
2050 On 04-Feb-2021		Bond Future	2	200	0.00
R186 On 04-Feb-2021		Bond Future	1	779	0.00
2030 On 04-Feb-2021		Bond Future	3	753	0.00
2032 On 04-Feb-2021		Bond Future	2	1,600	0.00
R035 On 04-Feb-2021		Bond Future	2	2,247	0.00
2037 On 04-Feb-2021		Bond Future	3	1,177	0.00
2040 On 04-Feb-2021		Bond Future	3	466	0.00
2044 On 04-Feb-2021		Bond Future	3	228	0.00
R248 On 04-Feb-2021		Bond Future	2	100	0.00
R212 On 04-Feb-2021		Bond Future	2	600	0.00
Grand Total for Daily Turnover Summary:			25	8,650	0.00

