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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/11/2020

TO DATE : 27/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2021		Bond Future	1	7	0.00
R186 On 04-Feb-2021		Bond Future	5	228	0.00
R023 On 04-Feb-2021		Bond Future	1	69	0.00
2030 On 04-Feb-2021		Bond Future	1	27	0.00
R035 On 04-Feb-2021		Bond Future	8	727	0.00
2044 On 04-Feb-2021		Bond Future	1	26	0.00
R248 On 04-Feb-2021		Bond Future	1	69	0.00
R209 On 04-Feb-2021		Bond Future	2	64	0.00
Grand Total for Daily Turnover Summary:			20	1,217	0.00

