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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/03/2021

TO DATE : 26/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-May-2021		GOVI	6	11	0.00
2025 On 06-May-2021		Bond Future	1	2,643	0.00
2029 On 06-May-2021		Bond Future	1	59	0.00
R202 On 06-May-2021		Bond Future	2	31	0.00
2030 On 06-May-2021		Bond Future	4	323	0.00
2037 On 06-May-2021		Bond Future	3	342	0.00
R248 On 06-May-2021		Bond Future	1	20	0.00
R210 On 06-May-2021		Bond Future	1	37	0.00
R214 On 06-May-2021		Bond Future	5	308	0.00
Grand Total for Daily Turnover Summary:			24	3,774	0.00

