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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/03/2021

TO DATE : 30/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-May-2021		Bond Future	1	29	0.00
2029 On 06-May-2021		Bond Future	1	38	0.00
R186 On 06-May-2021		Bond Future	3	450	0.00
R197 On 06-May-2021		Bond Future	1	6	0.00
R202 On 06-May-2021		Bond Future	2	54	0.00
2032 On 06-May-2021		Bond Future	2	136	0.00
R035 On 06-May-2021		Bond Future	1	798	0.00
2037 On 06-May-2021		Bond Future	1	150	0.00
2040 On 06-May-2021		Bond Future	2	350	0.00
2044 On 06-May-2021		Bond Future	2	120	0.00
R248 On 06-May-2021		Bond Future	1	100	0.00
R209 On 06-May-2021		Bond Future	1	7	0.00
R210 On 06-May-2021		Bond Future	2	62	0.00
R212 On 06-May-2021		Bond Future	2	331	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>22</b>	<b>2,631</b>	<b>0.00</b>

