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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/03/2021

TO DATE : 11/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-May-2021		Bond Future	23	22,742	0.00
R202 On 06-May-2021		Bond Future	3	2,210	0.00
2030 On 06-May-2021		Bond Future	11	5,842	0.00
2032 On 06-May-2021		Bond Future	5	4,340	0.00
R035 On 06-May-2021		Bond Future	7	6,170	0.00
2037 On 06-May-2021		Bond Future	3	2,234	0.00
2040 On 06-May-2021		Bond Future	9	1,454	0.00
Grand Total for Daily Turnover Summary:			61	44,992	0.00

