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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/04/2021

TO DATE : 15/04/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-May-2021		Bond Future	1	150	0.00
R186 On 06-May-2021		Bond Future	10	1,908	0.00
R197 On 06-May-2021		Bond Future	1	10	0.00
2030 On 06-May-2021		Bond Future	3	72	0.00
2032 On 06-May-2021		Bond Future	7	618	0.00
R035 On 05-Aug-2021		Bond Future	8	3,684	0.00
2037 On 06-May-2021		Bond Future	3	188	0.00
2040 On 05-Aug-2021		Bond Future	3	253	0.00
R248 On 05-Aug-2021		Bond Future	2	3,240	0.00
R209 On 06-May-2021		Bond Future	5	194	0.00
Grand Total for Daily Turnover Summary:			43	10,317	0.00

