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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/03/2021

TO DATE : 16/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 06-May-2021		Bond Future	3	192	0.00
IGOV On 06-May-2021		Index Future	1	16	0.00
R186 On 06-May-2021		Bond Future	12	1,976	0.00
R202 On 06-May-2021		Bond Future	3	66	0.00
R023 On 06-May-2021		Bond Future	2	400	0.00
2030 On 06-May-2021		Bond Future	2	88	0.00
2032 On 06-May-2021		Bond Future	4	7,552	0.00
R035 On 06-May-2021		Bond Future	17	5,990	0.00
2037 On 06-May-2021		Bond Future	6	244	0.00
2040 On 06-May-2021		Bond Future	7	4,198	0.00
2044 On 06-May-2021		Bond Future	2	120	0.00
R248 On 06-May-2021		Bond Future	3	409	0.00
R209 On 06-May-2021		Bond Future	3	104	0.00
R210 On 06-May-2021		Bond Future	3	135	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>68</b>	<b>21,490</b>	<b>0.00</b>

