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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/03/2021

TO DATE : 17/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-May-2021		Bond Future	2	600	0.00
2033 On 06-May-2021		Bond Future	2	280	0.00
2038 On 06-May-2021		Bond Future	2	360	0.00
IGOV On 06-May-2021		Index Future	1	3	0.00
R186 On 06-May-2021		Bond Future	3	750	0.00
R197 On 06-May-2021		Bond Future	6	2,100	0.00
2030 On 06-May-2021		Bond Future	1	2	0.00
2032 On 06-May-2021		Bond Future	14	9,148	0.00
R035 On 06-May-2021		Bond Future	22	2,058	0.00
2037 On 06-May-2021		Bond Future	8	1,796	0.00
2044 On 06-May-2021		Bond Future	2	40	0.00
R248 On 06-May-2021		Bond Future	2	28	0.00
R209 On 04-Nov-2021	9.50 Call	Bond Future	48	21,120	0.00
R212 On 06-May-2021		Bond Future	2	94	0.00
Grand Total for Daily Turnover Summary:			115	38,379	0.00

