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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/03/2021

TO DATE : 19/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 06-May-2021		Bond Future	2	96	0.00
2038 On 06-May-2021		Bond Future	1	420	0.00
2046 On 06-May-2021		Bond Future	2	320	0.00
2050 On 06-May-2021		Bond Future	2	100	0.00
R186 On 06-May-2021		Bond Future	15	2,080	0.00
R202 On 06-May-2021		Bond Future	2	34	0.00
R023 On 06-May-2021		Bond Future	23	2,070	0.00
2030 On 06-May-2021		Bond Future	3	246	0.00
2032 On 06-May-2021		Bond Future	3	160	0.00
R035 On 06-May-2021		Bond Future	20	4,192	0.00
2037 On 06-May-2021		Bond Future	8	2,918	0.00
2040 On 06-May-2021		Bond Future	7	5,560	0.00
2044 On 06-May-2021		Bond Future	6	2,164	0.00
R248 On 06-May-2021		Bond Future	5	558	0.00
R210 On 06-May-2021		Bond Future	2	92	0.00
R213 On 06-May-2021		Bond Future	1	200	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 06-May-2021		Bond Future	23	5,752	0.00
Grand Total for Daily Turnover Summary:			125	26,962	0.00
