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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/03/2021

TO DATE : 25/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-May-2021		Bond Future	2	52	0.00
2029 On 06-May-2021		Bond Future	2	72	0.00
R186 On 06-May-2021		Bond Future	18	4,282	0.00
R023 On 06-May-2021		Bond Future	2	34	0.00
2030 On 06-May-2021		Bond Future	6	739	0.00
2032 On 06-May-2021		Bond Future	3	510	0.00
R035 On 06-May-2021		Bond Future	2	110	0.00
2037 On 06-May-2021		Bond Future	5	1,535	0.00
2040 On 06-May-2021		Bond Future	2	364	0.00
2044 On 06-May-2021		Bond Future	4	550	0.00
R248 On 06-May-2021		Bond Future	4	774	0.00
R210 On 06-May-2021		Bond Future	2	36	0.00
R213 On 06-May-2021		Bond Future	2	80	0.00
R214 On 06-May-2021		Bond Future	2	102	0.00
Grand Total for Daily Turnover Summary:			56	9,240	0.00

