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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/05/2021

TO DATE : 13/05/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Aug-2021		Bond Future	2	12	0.00
IGOV On 05-Aug-2021		Index Future	1	2	0.00
R186 On 05-Aug-2021		Bond Future	8	4,092	0.00
R197 On 05-Aug-2021		Bond Future	2	6	0.00
2030 On 05-Aug-2021		Bond Future	2	290	0.00
2037 On 05-Aug-2021		Bond Future	2	4,568	0.00
2040 On 05-Aug-2021		Bond Future	2	328	0.00
R209 On 05-Aug-2021		Bond Future	2	800	0.00
Grand Total for Daily Turnover Summary:			21	10,098	0.00

