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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/05/2021

TO DATE : 27/05/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Aug-2021		GOVI	2	2	0.00
2025 On 05-Aug-2021		Bond Future	2	6	0.00
IGOV On 05-Aug-2021		Index Future	1	3	0.00
R186 On 05-Aug-2021		Bond Future	3	90	0.00
R035 On 05-Aug-2021		Bond Future	3	228	0.00
2037 On 05-Aug-2021		Bond Future	4	96	0.00
2040 On 05-Aug-2021		Bond Future	4	484	0.00
Grand Total for Daily Turnover Summary:			19	909	0.00

