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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/02/2021

TO DATE : 03/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-May-2021		Index Future	8	112	0.00
2025 On 06-May-2021		Bond Future	20	2,156	0.00
IGOV On 06-May-2021		Index Future	5	5	0.00
R186 On 06-May-2021		Bond Future	18	1,140	0.00
R202 On 04-Feb-2021		Bond Future	2	800	0.00
2030 On 06-May-2021		Bond Future	56	7,278	0.00
R035 On 06-May-2021		Bond Future	6	1,028	0.00
2037 On 06-May-2021		Bond Future	35	9,664	0.00
2040 On 06-May-2021		Bond Future	8	1,412	0.00
2044 On 06-May-2021		Bond Future	30	16,782	0.00
R209 On 06-May-2021		Bond Future	3	282	0.00
Grand Total for Daily Turnover Summary:			191	40,659	0.00

