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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/06/2021

TO DATE : 17/06/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 05-Aug-2021		Index Future	3	218	0.00
R186 On 05-Aug-2021		Bond Future	26	12,608	0.00
2032 On 05-Aug-2021		Bond Future	2	12	0.00
R035 On 05-Aug-2021		Bond Future	3	92	0.00
2037 On 05-Aug-2021		Bond Future	2	466	0.00
2040 On 05-Aug-2021		Bond Future	2	132	0.00
2044 On 05-Aug-2021		Bond Future	2	612	0.00
R212 On 05-Aug-2021		Bond Future	3	600	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>43</b>	<b>14,740</b>	<b>0.00</b>

