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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/08/2021

TO DATE : 23/08/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Nov-2021		Bond Future	4	174	0.00
2038 On 04-Nov-2021		Bond Future	1	1,685	0.00
JBAF On 21-Dec-2022		Jibar Tradeable Future	6	207	0.00
R186 On 04-Nov-2021		Bond Future	7	15,256	0.00
R202 On 04-Nov-2021		Bond Future	1	1,335	0.00
2030 On 04-Nov-2021		Bond Future	2	36	0.00
R035 On 04-Nov-2021		Bond Future	4	552	0.00
2037 On 04-Nov-2021		Bond Future	4	84	0.00
2040 On 04-Nov-2021		Bond Future	4	75	0.00
2044 On 04-Nov-2021		Bond Future	4	327	0.00
Grand Total for Daily Turnover Summary:			37	19,731	0.00

