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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/10/2021

TO DATE : 15/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Feb-2022		Bond Future	10	11,130	0.00
2029 On 03-Feb-2022		Bond Future	2	324	0.00
2033 On 03-Feb-2022		Bond Future	4	1,256	0.00
2038 On 03-Feb-2022		Bond Future	8	6,030	0.00
2046 On 03-Feb-2022		Bond Future	3	1,246	0.00
2050 On 03-Feb-2022		Bond Future	10	4,404	0.00
JBAF On 15-Jun-2022		Jibar Tradeable Future	7	1,200	0.00
IGOV On 05-May-2022		Index Future	5	248	0.00
R186 On 03-Feb-2022		Bond Future	1	6	0.00
R202 On 03-Feb-2022		Bond Future	8	268	0.00
2030 On 03-Feb-2022		Bond Future	5	2,075	0.00
2032 On 03-Feb-2022		Bond Future	6	3,025	0.00
R035 On 03-Feb-2022		Bond Future	1	6	0.00
2037 On 04-Nov-2021		Bond Future	1	397	0.00
R209 On 05-May-2022	12.00 Put	Bond Future	102	55,007	0.00
R210 On 03-Feb-2022		Bond Future	2	103	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Feb-2022		Bond Future	5	25,901	0.00
Grand Total for Daily Turnover Summary:			180	112,626	0.00
