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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/02/2021

TO DATE : 25/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-May-2021		GOVI	1	3	0.00
JBAF On 15-Jun-2022		Jibar Tradeable Future	4	80,000	0.00
R186 On 06-May-2021		Bond Future	2	300	0.00
2030 On 03-Feb-2022	9.78 Put	Bond Future	12	909	0.00
2032 On 03-Feb-2022	9.14 Call	Bond Future	13	887	0.00
R035 On 06-May-2021		Bond Future	29	10,992	0.00
2044 On 06-May-2021		Bond Future	3	20	0.00
R248 On 06-May-2021		Bond Future	7	416	0.00
R213 On 03-Feb-2022	9.76 Put	Bond Future	12	918	0.00
Grand Total for Daily Turnover Summary:			83	94,445	0.00

