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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/01/2022

TO DATE : 21/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	17	400	0.00
R186 On 05-May-2022		Bond Future	8	13,939	0.00
R202 On 05-May-2022		Bond Future	1	2	0.00
2030 On 05-May-2022		Bond Future	7	2,270	0.00
2032 On 03-Nov-2022	9.31 Call	Bond Future	9	1,620	0.00
R035 On 05-May-2022		Bond Future	2	6,000	0.00
2037 On 05-May-2022		Bond Future	2	5,000	0.00
2040 On 05-May-2022		Bond Future	4	5,572	0.00
2044 On 05-May-2022		Bond Future	2	10,000	0.00
R248 On 05-May-2022		Bond Future	2	12,300	0.00
R213 On 03-Nov-2022	9.98 Put	Bond Future	10	1,816	0.00
Grand Total for Daily Turnover Summary:			64	58,919	0.00

