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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/01/2022

TO DATE : 20/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	14	3,600	0.00
R186 On 05-May-2022		Bond Future	1	94	0.00
2032 On 05-May-2022		Bond Future	1	516	0.00
R035 On 03-Feb-2022		Bond Future	1	2,250	0.00
2037 On 05-May-2022		Bond Future	3	2,272	0.00
2044 On 05-May-2022		Bond Future	5	136	0.00
Grand Total for Daily Turnover Summary:			25	8,868	0.00

