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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/02/2022

TO DATE : 15/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2022		Index Future	2	8	0.00
GOVI On 05-May-2022		GOVI	2	6	0.00
IGOV On 05-May-2022		Index Future	2	2	0.00
R186 On 05-May-2022		Bond Future	3	110	0.00
2030 On 05-May-2022		Bond Future	5	1,184	0.00
R035 On 05-May-2022		Bond Future	7	159	0.00
2037 On 05-May-2022		Bond Future	6	21	0.00
2040 On 05-May-2022		Bond Future	9	222	0.00
2044 On 05-May-2022		Bond Future	11	209	0.00
R248 On 05-May-2022		Bond Future	6	2,912	0.00
R213 On 05-May-2022		Bond Future	2	38	0.00
Grand Total for Daily Turnover Summary:			55	4,871	0.00

