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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/03/2022

TO DATE : 15/03/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
JBAF On 20-Dec-2023		Jibar Tradeable Future	4	4	0.00
R186 On 05-May-2022		Bond Future	9	6,238	0.00
R197 On 05-May-2022		Bond Future	2	44	0.00
2030 On 05-May-2022		Bond Future	16	4,380	0.00
R035 On 05-May-2022		Bond Future	7	1,070	0.00
2040 On 05-May-2022		Bond Future	2	32	0.00
2044 On 04-Aug-2022		Bond Future	28	9,782	0.00
R248 On 04-Aug-2022		Bond Future	23	4,122	0.00
R209 On 05-May-2022		Bond Future	3	26	0.00
R214 On 05-May-2022		Bond Future	2	326	0.00
Grand Total for Daily Turnover Summary:			96	26,024	0.00

