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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/02/2022

TO DATE : 21/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2022		Index Future	1	5	0.000000000
R186 On 05-May-2022		Bond Future	2	326	0.000000000
R023 On 05-May-2022		Bond Future	1	29	0.000000000
2030 On 05-May-2022		Bond Future	2	552	0.000000000
2032 On 05-May-2022		Bond Future	1	75	0.000000000
R035 On 05-May-2022		Bond Future	6	285	0.000000000
2037 On 05-May-2022		Bond Future	1	76	0.000000000
2040 On 05-May-2022		Bond Future	2	165	0.000000000
2044 On 05-May-2022		Bond Future	2	190	0.000000000
R248 On 05-May-2022		Bond Future	1	100	0.000000000
R209 On 03-Nov-2022		Bond Future	86	83,333	0.000000000
R213 On 05-May-2022		Bond Future	1	22	0.000000000
R214 On 05-May-2022		Bond Future	1	47	0.000000000
Grand Total for Daily Turnover Summary:			107	85,205	0.000000000