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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/02/2022

TO DATE : 24/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 05-May-2022		Bond Future	6	1,607	0.000000000
R023 On 05-May-2022		Bond Future	3	5,760	0.000000000
2030 On 05-May-2022		Bond Future	11	2,100	0.000000000
2032 On 05-May-2022		Bond Future	5	366	0.000000000
R035 On 05-May-2022		Bond Future	6	262	0.000000000
2037 On 04-Aug-2022		Bond Future	11	548	0.000000000
2040 On 05-May-2022		Bond Future	6	120	0.000000000
2044 On 05-May-2022		Bond Future	8	236	0.000000000
R248 On 05-May-2022		Bond Future	7	172	0.000000000
R209 On 05-May-2022		Bond Future	6	38	0.000000000
R213 On 05-May-2022		Bond Future	4	875	0.000000000
R214 On 05-May-2022		Bond Future	6	38	0.000000000
Grand Total for Daily Turnover Summary:			79	12,122	0.000000000