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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/04/2022

TO DATE : 13/04/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2022		Bond Future	54	18,166	0.00
2029 On 04-Aug-2022		Bond Future	2	379	0.00
2033 On 04-Aug-2022		Bond Future	2	620	0.00
2038 On 04-Aug-2022		Bond Future	8	6,894	0.00
2046 On 04-Aug-2022		Bond Future	2	820	0.00
2050 On 04-Aug-2022		Bond Future	10	5,376	0.00
IGOV On 03-Nov-2022		Index Future	6	282	0.00
R186 On 04-Aug-2022		Bond Future	55	23,185	0.00
R197 On 04-Aug-2022		Bond Future	2	225	0.00
R202 On 04-Aug-2022		Bond Future	6	296	0.00
R023 On 04-Aug-2022		Bond Future	4	4,070	0.00
2030 On 05-May-2022		Bond Future	57	1,280	0.00
2032 On 04-Aug-2022		Bond Future	26	34,688	0.00
R035 On 05-May-2022		Bond Future	31	500	0.00
2037 On 04-Aug-2022		Bond Future	30	123,346	0.00
2040 On 04-Aug-2022		Bond Future	26	62,300	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 04-Aug-2022		Bond Future	18	5,496	0.00
R248 On 04-Aug-2022		Bond Future	2	87,020	0.00
R210 On 04-Aug-2022		Bond Future	2	147	0.00
Grand Total for Daily Turnover Summary:			343	375,090	0.00