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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/04/2022

TO DATE : 25/04/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	8	226	0.00
GOVI On 04-Aug-2022		GOVI	41	1,880	0.00
2025 On 04-Aug-2022		Bond Future	3	1,138	0.00
2029 On 04-Aug-2022		Bond Future	4	1,466	0.00
2033 On 04-Aug-2022		Bond Future	8	13,568	0.00
2038 On 04-Aug-2022		Bond Future	8	2,628	0.00
2046 On 03-Nov-2022		Bond Future	6	6,264	0.00
2050 On 04-Aug-2022		Bond Future	6	1,516	0.00
IGOV On 04-Aug-2022		Index Future	6	1,006	0.00
R186 On 03-Nov-2022		Bond Future	106	82,920	0.00
R202 On 04-Aug-2022		Bond Future	4	120	0.00
2030 On 04-Aug-2022		Bond Future	103	22,941	0.00
2032 On 04-Aug-2022		Bond Future	16	3,160	0.00
R035 On 04-Aug-2022		Bond Future	64	6,828	0.00
2037 On 04-Aug-2022		Bond Future	14	5,991	0.00
2040 On 04-Aug-2022		Bond Future	70	60,332	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 04-Aug-2022		Bond Future	80	93,748	0.00
R248 On 04-Aug-2022		Bond Future	60	24,312	0.00
R209 On 04-Aug-2022		Bond Future	20	4,086	0.00
R210 On 04-Aug-2022		Bond Future	4	180	0.00
R213 On 04-Aug-2022		Bond Future	4	1,568	0.00
R214 On 04-Aug-2022		Bond Future	37	2,326	0.00
Grand Total for Daily Turnover Summary:			672	338,204	0.00