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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/01/2022

TO DATE : 14/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 05-May-2022		Bond Future	2	2	0.00
R186 On 05-May-2022		Bond Future	45	26,864	0.00
2030 On 05-May-2022		Bond Future	4	24	0.00
2032 On 05-May-2022		Bond Future	32	45,830	0.00
R035 On 05-May-2022		Bond Future	20	11,420	0.00
2037 On 05-May-2022		Bond Future	24	140,872	0.00
2040 On 05-May-2022		Bond Future	30	115,172	0.00
2044 On 05-May-2022		Bond Future	14	3,068	0.00
Grand Total for Daily Turnover Summary:			171	343,252	0.00

