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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/04/2022

TO DATE : 20/04/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	4	4	0.00
2025 On 04-Aug-2022		Bond Future	21	756	0.00
2038 On 04-Aug-2022		Bond Future	4	292	0.00
R186 On 04-Aug-2022		Bond Future	128	212,016	0.00
R197 On 04-Aug-2022		Bond Future	4	168	0.00
R023 On 04-Aug-2022		Bond Future	78	53,296	0.00
2030 On 04-Aug-2022		Bond Future	174	176,126	0.00
2032 On 04-Aug-2022		Bond Future	124	105,162	0.00
R035 On 04-Aug-2022		Bond Future	142	184,514	0.00
2037 On 04-Aug-2022		Bond Future	90	100,090	0.00
2040 On 04-Aug-2022		Bond Future	26	7,796	0.00
2044 On 04-Aug-2022		Bond Future	60	42,112	0.00
R248 On 04-Aug-2022		Bond Future	12	4,780	0.00
R209 On 04-Aug-2022		Bond Future	56	14,982	0.00
R213 On 04-Aug-2022		Bond Future	74	42,654	0.00
R214 On 04-Aug-2022		Bond Future	6	606	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			1,003	945,354
