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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/05/2022

TO DATE : 26/05/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	1	3	0.000000000
2029 On 04-Aug-2022		Bond Future	3	180	0.000000000
R186 On 03-Nov-2022	8.23 Call	Bond Future	16	17,242	0.000000000
R197 On 03-Nov-2022		Bond Future	2	2	0.000000000
2030 On 04-May-2023	9.58 Call	Bond Future	5	1,711	0.000000000
2044 On 04-Aug-2022		Bond Future	2	22	0.000000000
R248 On 04-Aug-2022		Bond Future	4	24,000	0.000000000
<b>Grand Total for Daily Turnover Summary:</b>			<b>33</b>	<b>43,160</b>	<b>0.000000000</b>