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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/01/2022

TO DATE : 18/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Feb-2022		GOVI	1	3	0.00
2025 On 04-Aug-2022		Bond Future	18	13,728	0.00
2029 On 04-Aug-2022		Bond Future	24	7,526	0.00
2033 On 04-Aug-2022		Bond Future	14	38,508	0.00
2038 On 04-Aug-2022		Bond Future	16	17,226	0.00
2046 On 04-Aug-2022		Bond Future	8	3,261	0.00
2050 On 04-Aug-2022		Bond Future	16	10,098	0.00
IGOV On 05-May-2022		Index Future	2	218	0.00
R186 On 05-May-2022		Bond Future	101	115,511	0.00
R197 On 05-May-2022		Bond Future	6	1,699	0.00
R202 On 04-Aug-2022		Bond Future	13	668	0.00
2030 On 05-May-2022		Bond Future	94	114,706	0.00
2032 On 05-May-2022		Bond Future	52	49,764	0.00
R035 On 05-May-2022		Bond Future	69	104,646	0.00
2037 On 05-May-2022		Bond Future	66	71,453	0.00
2040 On 05-May-2022		Bond Future	47	41,932	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 05-May-2022		Bond Future	50	38,336	0.00
R210 On 04-Aug-2022		Bond Future	16	2,186	0.00
R213 On 05-May-2022		Bond Future	58	36,088	0.00
R214 On 05-May-2022		Bond Future	38	31,440	0.00
Grand Total for Daily Turnover Summary:			709	698,997	0.00