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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/01/2022

TO DATE : 24/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2022		Index Future	6	40	0.000000000
GOVI On 03-Feb-2022		GOVI	2	2	0.000000000
2025 On 05-May-2022		Bond Future	1	6	0.000000000
2038 On 05-May-2022		Bond Future	5	341	0.000000000
2050 On 05-May-2022		Bond Future	4	600	0.000000000
R186 On 05-May-2022		Bond Future	13	3,384	0.000000000
R197 On 05-May-2022		Bond Future	4	168	0.000000000
2030 On 05-May-2022		Bond Future	64	53,558	0.000000000
2032 On 05-May-2022		Bond Future	16	1,908	0.000000000
R035 On 05-May-2022		Bond Future	12	1,772	0.000000000
2037 On 05-May-2022		Bond Future	17	2,870	0.000000000
2044 On 05-May-2022		Bond Future	9	810	0.000000000
R248 On 05-May-2022		Bond Future	10	1,640	0.000000000
R209 On 05-May-2022		Bond Future	4	428	0.000000000
R213 On 05-May-2022		Bond Future	12	786	0.000000000

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			179	68,313	0.00000000
