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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/01/2022

TO DATE : 26/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	14	516	0.000000000
2025 On 05-May-2022		Bond Future	6	216	0.000000000
IGOV On 05-May-2022		Index Future	6	6	0.000000000
R186 On 05-May-2022		Bond Future	14	22,600	0.000000000
2030 On 05-May-2022		Bond Future	32	31,390	0.000000000
2032 On 05-May-2022		Bond Future	28	22,330	0.000000000
R035 On 05-May-2022		Bond Future	14	13,652	0.000000000
2037 On 05-May-2022		Bond Future	16	17,086	0.000000000
2040 On 05-May-2022		Bond Future	10	1,956	0.000000000
2044 On 05-May-2022		Bond Future	2	4,970	0.000000000
R248 On 05-May-2022		Bond Future	2	130,530	0.000000000
R209 On 05-May-2022		Bond Future	8	978	0.000000000
R214 On 05-May-2022		Bond Future	2	352	0.000000000
<b>Grand Total for Daily Turnover Summary:</b>			<b>154</b>	<b>246,582</b>	<b>0.000000000</b>