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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/01/2022

TO DATE : 31/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	6	800	0.00
2029 On 05-May-2022		Bond Future	6	1,200	0.00
2033 On 05-May-2022		Bond Future	6	1,180	0.00
2038 On 05-May-2022		Bond Future	8	4,380	0.00
R186 On 05-May-2022		Bond Future	8	13,400	0.00
R197 On 05-May-2022		Bond Future	4	240	0.00
R202 On 05-May-2022		Bond Future	1	41	0.00
R023 On 05-May-2022		Bond Future	6	7,080	0.00
2030 On 05-May-2022		Bond Future	19	9,022	0.00
2032 On 05-May-2022		Bond Future	4	7,188	0.00
R035 On 05-May-2022		Bond Future	3	180	0.00
2037 On 05-May-2022		Bond Future	4	4,192	0.00
2040 On 05-May-2022		Bond Future	8	7,010	0.00
2044 On 05-May-2022		Bond Future	40	60,324	0.00
R209 On 05-May-2022		Bond Future	7	1,140	0.00
R210 On 05-May-2022		Bond Future	4	240	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 05-May-2022		Bond Future	4	7,604	0.00
Grand Total for Daily Turnover Summary:			138	125,221	0.00
