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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/02/2022

TO DATE : 01/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	6	230	0.00
2050 On 05-May-2022		Bond Future	2	50	0.00
R186 On 05-May-2022		Bond Future	2	130	0.00
2030 On 05-May-2022		Bond Future	11	3,022	0.00
2032 On 05-May-2022		Bond Future	8	228	0.00
2040 On 05-May-2022		Bond Future	30	19,143	0.00
2044 On 05-May-2022		Bond Future	14	2,152	0.00
R248 On 05-May-2022		Bond Future	6	15,760	0.00
R209 On 05-May-2022		Bond Future	2	31	0.00
Grand Total for Daily Turnover Summary:			81	40,746	0.00

