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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/02/2022

TO DATE : 09/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2022		Index Future	2	10	0.000000000
GOVI On 05-May-2022		GOVI	1	1	0.000000000
2030 On 05-May-2022		Bond Future	4	608	0.000000000
R035 On 05-May-2022		Bond Future	3	37	0.000000000
2037 On 05-May-2022		Bond Future	2	4	0.000000000
2040 On 05-May-2022		Bond Future	4	2,018	0.000000000
2044 On 05-May-2022		Bond Future	10	102	0.000000000
R248 On 05-May-2022		Bond Future	2	178	0.000000000
R209 On 05-May-2022		Bond Future	2	6,000	0.000000000
Grand Total for Daily Turnover Summary:			30	8,958	0.000000000