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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/06/2022

TO DATE : 24/06/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	2	4	0.00
2029 On 04-Aug-2022		Bond Future	8	698	0.00
2033 On 04-Aug-2022		Bond Future	8	732	0.00
R186 On 04-Aug-2022		Bond Future	3	2,668	0.00
2032 On 04-Aug-2022		Bond Future	2	56	0.00
R035 On 04-Aug-2022		Bond Future	5	1,926	0.00
2040 On 03-Nov-2022		Bond Future	3	1,000	0.00
R248 On 04-Aug-2022		Bond Future	1	260	0.00
R209 On 04-Aug-2022		Bond Future	2	108	0.00
R213 On 04-Aug-2022		Bond Future	4	134	0.00
R214 On 04-Aug-2022		Bond Future	7	6,532	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>45</b>	<b>14,118</b>	<b>0.00</b>

