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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/01/2022

TO DATE : 27/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 05-May-2022		Bond Future	4	2,126	0.000000000
2038 On 05-May-2022		Bond Future	2	120	0.000000000
2050 On 05-May-2022		Bond Future	4	3,672	0.000000000
IGOV On 05-May-2022		Index Future	4	56	0.000000000
R186 On 05-May-2022		Bond Future	1	57	0.000000000
R023 On 05-May-2022		Bond Future	2	482	0.000000000
R035 On 05-May-2022		Bond Future	6	1,876	0.000000000
2037 On 05-May-2022		Bond Future	6	20,468	0.000000000
2040 On 05-May-2022		Bond Future	4	124	0.000000000
2044 On 05-May-2022		Bond Future	22	15,014	0.000000000
R248 On 05-May-2022		Bond Future	4	10,000	0.000000000
R209 On 05-May-2022		Bond Future	1	33	0.000000000
R213 On 05-May-2022		Bond Future	2	130	0.000000000
Grand Total for Daily Turnover Summary:			62	54,158	0.000000000