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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/01/2022

TO DATE : 28/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2022		Index Future	2	20	0.000000000
GOVI On 05-May-2022		GOVI	14	180	0.000000000
2025 On 05-May-2022		Bond Future	2	100	0.000000000
2029 On 05-May-2022		Bond Future	2	400	0.000000000
2033 On 05-May-2022		Bond Future	2	340	0.000000000
2038 On 05-May-2022		Bond Future	2	2,120	0.000000000
2046 On 04-Aug-2022		Bond Future	10	9,440	0.000000000
R186 On 05-May-2022		Bond Future	12	27,150	0.000000000
R197 On 05-May-2022		Bond Future	6	148	0.000000000
R023 On 05-May-2022		Bond Future	2	3,040	0.000000000
2030 On 05-May-2022		Bond Future	8	21,250	0.000000000
2032 On 05-May-2022		Bond Future	4	15,190	0.000000000
R035 On 05-May-2022		Bond Future	10	10,570	0.000000000
2037 On 04-Aug-2022		Bond Future	23	36,110	0.000000000
2040 On 04-Aug-2022		Bond Future	17	20,438	0.000000000
2044 On 04-Aug-2022		Bond Future	16	25,330	0.000000000

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 05-May-2022		Bond Future	9	73,194	0.000000000
R209 On 05-May-2022		Bond Future	2	300	0.000000000
R210 On 05-May-2022		Bond Future	2	120	0.000000000
R213 On 05-May-2022		Bond Future	6	38,880	0.000000000
R214 On 05-May-2022		Bond Future	2	520	0.000000000
Grand Total for Daily Turnover Summary:			153	284,840	0.000000000
