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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/04/2022

TO DATE : 22/04/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	1	1	0.00
ES33 On 04-Aug-2022		Bond Future	4	348	0.00
ES42 On 04-Aug-2022		Bond Future	22	4,760	0.00
2025 On 04-Aug-2022		Bond Future	11	2,554	0.00
2029 On 04-Aug-2022		Bond Future	21	2,932	0.00
2050 On 04-Aug-2022		Bond Future	6	1,400	0.00
R186 On 04-Aug-2022		Bond Future	3	2,582	0.00
R197 On 05-May-2022		Bond Future	2	474	0.00
2030 On 04-Aug-2022		Bond Future	11	8,276	0.00
2032 On 04-Aug-2022		Bond Future	4	400	0.00
R035 On 04-Aug-2022		Bond Future	7	400	0.00
2037 On 04-Aug-2022		Bond Future	3	644	0.00
2040 On 04-Aug-2022		Bond Future	21	11,040	0.00
Grand Total for Daily Turnover Summary:			116	35,811	0.00

