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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/04/2022

TO DATE : 26/04/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	2	50	0.00
2038 On 04-Aug-2022		Bond Future	10	6,500	0.00
2050 On 05-May-2022		Bond Future	2	50	0.00
R186 On 04-Aug-2022		Bond Future	24	52,022	0.00
R023 On 04-Aug-2022		Bond Future	30	2,836	0.00
2030 On 03-Nov-2022		Bond Future	86	105,986	0.00
2032 On 03-Nov-2022		Bond Future	57	338,318	0.00
R035 On 03-Nov-2022		Bond Future	92	85,756	0.00
2037 On 04-Aug-2022		Bond Future	96	100,348	0.00
2040 On 03-Nov-2022		Bond Future	59	27,472	0.00
2044 On 04-Aug-2022		Bond Future	16	17,170	0.00
R248 On 04-Aug-2022		Bond Future	6	20,520	0.00
R209 On 03-Nov-2022	11.00 Put	Bond Future	44	38,375	0.00
R213 On 04-Aug-2022		Bond Future	10	50,004	0.00
Grand Total for Daily Turnover Summary:			534	845,407	0.00

