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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/05/2022

TO DATE : 04/05/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	2	4	0.00
2025 On 04-Aug-2022		Bond Future	2	20	0.00
JBAF On 20-Dec-2023		Jibar Tradeable Future	2	200	0.00
R186 On 04-Aug-2022		Bond Future	7	487	0.00
2030 On 04-Aug-2022		Bond Future	2	34	0.00
2032 On 03-Nov-2022		Bond Future	3	58	0.00
R035 On 04-Aug-2022		Bond Future	14	176	0.00
2037 On 04-Aug-2022		Bond Future	13	4,431	0.00
2040 On 04-Aug-2022		Bond Future	16	245	0.00
2044 On 04-Aug-2022		Bond Future	14	4,584	0.00
R248 On 04-Aug-2022	11.00 Put	Bond Future	2	100	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>77</b>	<b>10,339</b>	<b>0.00</b>

