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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/02/2022

TO DATE : 03/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	2	16	0.00
R186 On 05-May-2022		Bond Future	1	4	0.00
R197 On 05-May-2022		Bond Future	4	218	0.00
2030 On 02-Feb-2023	9.20 Call	Bond Future	42	8,085	0.00
2032 On 02-Feb-2023	10.16 Put	Bond Future	26	4,383	0.00
R035 On 02-Feb-2023	11.06 Put	Bond Future	34	4,539	0.00
2037 On 05-May-2022		Bond Future	6	872	0.00
2040 On 05-May-2022		Bond Future	6	620	0.00
2044 On 05-May-2022		Bond Future	19	1,733	0.00
R248 On 04-Aug-2022	10.40 Call	Bond Future	51	19,671	0.00
R209 On 05-May-2022		Bond Future	7	606	0.00
R213 On 02-Feb-2023	9.16 Call	Bond Future	34	4,138	0.00
R214 On 05-May-2022		Bond Future	7	530	0.00
Grand Total for Daily Turnover Summary:			239	45,415	0.00

