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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/07/2022

TO DATE : 25/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	4	68	0.00
GOVI On 03-Nov-2022		GOVI	13	831	0.00
2046 On 03-Nov-2022		Bond Future	4	14,656	0.00
2050 On 03-Nov-2022		Bond Future	6	12,004	0.00
IGOV On 03-Nov-2022		Index Future	2	28	0.00
R186 On 03-Nov-2022		Bond Future	18	40,361	0.00
R202 On 03-Nov-2022		Bond Future	6	22,456	0.00
2030 On 03-Nov-2022		Bond Future	5	6,850	0.00
2032 On 03-Nov-2022		Bond Future	3	162	0.00
R035 On 03-Nov-2022		Bond Future	13	16,859	0.00
2037 On 03-Nov-2022		Bond Future	2	700	0.00
2040 On 03-Nov-2022		Bond Future	3	5,185	0.00
2044 On 03-Nov-2022		Bond Future	4	14,000	0.00
R248 On 03-Nov-2022		Bond Future	4	2,524	0.00
R209 On 03-Nov-2022	10.00 Call	Bond Future	24	15,030	0.00
R213 On 03-Nov-2022		Bond Future	5	54,004	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			116	205,718
