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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/08/2022

TO DATE : 03/08/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Nov-2022		GOVI	2	2	0.00
2025 On 03-Nov-2022		Bond Future	6	1,200	0.00
2029 On 03-Nov-2022		Bond Future	2	348	0.00
2038 On 03-Nov-2022		Bond Future	4	440	0.00
R186 On 03-Nov-2022		Bond Future	2	90	0.00
R023 On 03-Nov-2022		Bond Future	81	23,365	0.00
2032 On 03-Nov-2022		Bond Future	76	28,494	0.00
R035 On 03-Nov-2022		Bond Future	29	392	0.00
2037 On 02-Feb-2023	11.97 Put	Bond Future	34	9,626	0.00
2040 On 02-Feb-2023		Bond Future	124	52,950	0.00
2044 On 02-Feb-2023		Bond Future	16	3,026	0.00
R248 On 03-Nov-2022		Bond Future	59	28,056	0.00
R214 On 02-Feb-2023		Bond Future	72	60,598	0.00
Grand Total for Daily Turnover Summary:			507	208,587	0.00

