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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/09/2022

TO DATE : 28/09/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 03-Nov-2022		Bond Future	1	41	0.00
R186 On 03-Nov-2022		Bond Future	2	400	0.00
R023 On 03-Nov-2022		Bond Future	1	3,324	0.00
2030 On 03-Nov-2022		Bond Future	4	512	0.00
2032 On 03-Nov-2022		Bond Future	2	118	0.00
R035 On 03-Nov-2022		Bond Future	9	6,391	0.00
2037 On 03-Nov-2022		Bond Future	3	423	0.00
2040 On 03-Nov-2022	11.30 Call	Bond Future	5	638	0.00
2044 On 03-Nov-2022		Bond Future	5	815	0.00
R248 On 02-Feb-2023	10.40 Call	Bond Future	43	20,609	0.00
R209 On 03-Nov-2022		Bond Future	3	192	0.00
R214 On 03-Nov-2022		Bond Future	3	192	0.00
Grand Total for Daily Turnover Summary:			81	33,655	0.00

