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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/07/2022

TO DATE : 14/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2022		Bond Future	10	630	0.00
2033 On 02-Feb-2023		Bond Future	2	960	0.00
2038 On 03-Nov-2022		Bond Future	2	520	0.00
2046 On 03-Nov-2022		Bond Future	2	180	0.00
2050 On 03-Nov-2022		Bond Future	2	180	0.00
R186 On 03-Nov-2022		Bond Future	22	45,060	0.00
R202 On 02-Feb-2023		Bond Future	2	200	0.00
2030 On 02-Feb-2023	9.08 Call	Bond Future	8	36,976	0.00
2032 On 03-Nov-2022		Bond Future	2	16,360	0.00
R035 On 03-Nov-2022		Bond Future	10	17,198	0.00
2037 On 03-Nov-2022		Bond Future	4	24,560	0.00
2040 On 03-Nov-2022		Bond Future	4	24,000	0.00
2044 On 03-Nov-2022		Bond Future	7	31,898	0.00
R248 On 03-Nov-2022		Bond Future	12	285,062	0.00
R214 On 04-Aug-2022		Bond Future	3	302	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			92	484,086
