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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/08/2022

TO DATE : 01/08/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	6	6	0.00
2029 On 03-Nov-2022		Bond Future	2	6	0.00
2033 On 03-Nov-2022		Bond Future	2	60	0.00
2038 On 03-Nov-2022		Bond Future	2	60	0.00
2046 On 03-Nov-2022		Bond Future	10	9,440	0.00
2050 On 03-Nov-2022		Bond Future	4	912	0.00
R186 On 03-Nov-2022		Bond Future	123	74,624	0.00
R197 On 03-Nov-2022		Bond Future	2	8	0.00
R202 On 03-Nov-2022		Bond Future	2	22	0.00
R023 On 03-Nov-2022		Bond Future	80	49,792	0.00
2030 On 03-Nov-2022		Bond Future	267	119,316	0.00
2032 On 03-Nov-2022		Bond Future	143	84,546	0.00
R035 On 03-Nov-2022		Bond Future	107	69,742	0.00
2037 On 03-Nov-2022		Bond Future	119	109,434	0.00
2040 On 03-Nov-2022		Bond Future	78	67,204	0.00
2044 On 03-Nov-2022		Bond Future	60	70,328	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 03-Nov-2022		Bond Future	7	41,366	0.00
R209 On 03-Nov-2022		Bond Future	89	65,927	0.00
R213 On 03-Nov-2022		Bond Future	8	6,094	0.00
R214 On 03-Nov-2022		Bond Future	60	31,680	0.00
Grand Total for Daily Turnover Summary:			1,171	800,567	0.00