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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/08/2022

TO DATE : 24/08/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Nov-2022		GOVI	1	2	0.000000000
2025 On 03-Nov-2022		Bond Future	1	200	0.000000000
R186 On 03-Nov-2022		Bond Future	4	44	0.000000000
R197 On 03-Nov-2022		Bond Future	1	25	0.000000000
R023 On 03-Nov-2022		Bond Future	2	392	0.000000000
2032 On 03-Nov-2022		Bond Future	1	12	0.000000000
R035 On 03-Nov-2022		Bond Future	2	406	0.000000000
2037 On 03-Nov-2022		Bond Future	3	86	0.000000000
2040 On 03-Nov-2022	10.80 Call	Bond Future	40	15,400	0.000000000
R248 On 03-Nov-2022	11.30 Call	Bond Future	22	4,600	0.000000000
R213 On 03-Nov-2022		Bond Future	1	13	0.000000000
Grand Total for Daily Turnover Summary:			78	21,180	0.000000000