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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/05/2022

TO DATE : 11/05/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	1	3	0.000000000
2025 On 04-Aug-2022		Bond Future	2	10	0.000000000
2050 On 04-Aug-2022		Bond Future	2	240	0.000000000
R186 On 04-Aug-2022		Bond Future	24	5,742	0.000000000
2030 On 04-Aug-2022		Bond Future	2	100	0.000000000
2032 On 04-Aug-2022	10.50 Call	Bond Future	30	8,822	0.000000000
R035 On 03-Nov-2022		Bond Future	22	14,064	0.000000000
2037 On 04-Aug-2022		Bond Future	14	12,525	0.000000000
2044 On 04-Aug-2022		Bond Future	28	17,674	0.000000000
R213 On 04-Aug-2022		Bond Future	1	30	0.000000000
Grand Total for Daily Turnover Summary:			126	59,210	0.000000000