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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/06/2022

TO DATE : 14/06/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2022		Index Future	3	12	0.00
GOVI On 04-Aug-2022		GOVI	2	2	0.00
2029 On 04-Aug-2022		Bond Future	12	2,822	0.00
2033 On 04-Aug-2022		Bond Future	12	2,884	0.00
R186 On 04-Aug-2022		Bond Future	1	10	0.00
2030 On 04-May-2023	12.50 Put	Bond Future	45	16,678	0.00
2032 On 03-Nov-2022		Bond Future	30	13,540	0.00
R035 On 04-May-2023	10.42 Call	Bond Future	42	2,904	0.00
2037 On 04-Aug-2022		Bond Future	3	169	0.00
2040 On 04-May-2023	10.73 Call	Bond Future	54	9,005	0.00
2044 On 04-Aug-2022		Bond Future	46	23,150	0.00
R209 On 04-Aug-2022		Bond Future	16	6,252	0.00
R213 On 04-Aug-2022		Bond Future	8	608	0.00
Grand Total for Daily Turnover Summary:			274	78,036	0.00

