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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/07/2022

TO DATE : 22/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	2	72	0.00
GOVI On 03-Nov-2022		GOVI	24	2,102	0.00
2029 On 03-Nov-2022		Bond Future	7	114	0.00
2050 On 04-Aug-2022		Bond Future	9	124	0.00
IGOV On 03-Nov-2022		Index Future	8	1,004	0.00
R186 On 03-Nov-2022		Bond Future	46	5,248	0.00
2030 On 04-Aug-2022		Bond Future	37	4,000	0.00
2032 On 03-Nov-2022		Bond Future	47	58,842	0.00
R035 On 04-Aug-2022		Bond Future	39	1,720	0.00
2037 On 03-Nov-2022		Bond Future	25	48,229	0.00
2040 On 03-Nov-2022		Bond Future	30	65,521	0.00
2044 On 03-Nov-2022		Bond Future	18	4,304	0.00
R248 On 03-Nov-2022		Bond Future	22	7,858	0.00
R209 On 03-Nov-2022	10.00 Call	Bond Future	6	9,000	0.00
R214 On 03-Nov-2022		Bond Future	7	212	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			327	208,350
