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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/07/2022

TO DATE : 06/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 04-Aug-2022		Bond Future	5	1,498	0.00
2033 On 04-Aug-2022		Bond Future	2	800	0.00
2038 On 04-Aug-2022		Bond Future	2	200	0.00
2046 On 04-Aug-2022		Bond Future	4	1,600	0.00
2050 On 04-Aug-2022		Bond Future	5	1,486	0.00
IGOV On 04-Aug-2022		Index Future	1	10	0.00
R186 On 04-Aug-2022		Bond Future	4	500	0.00
2030 On 03-Nov-2022		Bond Future	8	1,968	0.00
2032 On 03-Nov-2022		Bond Future	6	1,665	0.00
R035 On 04-Aug-2022		Bond Future	2	100	0.00
2040 On 04-Aug-2022		Bond Future	13	4,346	0.00
R248 On 04-Aug-2022		Bond Future	1	5,000	0.00
R214 On 04-Aug-2022		Bond Future	22	7,246	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>75</b>	<b>26,419</b>	<b>0.00</b>

