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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/09/2022

TO DATE : 30/09/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Nov-2022		GOVI	1	4	0.000000000
R186 On 03-Nov-2022		Bond Future	5	160	0.000000000
R023 On 03-Nov-2022		Bond Future	22	12,754	0.000000000
2032 On 03-Nov-2022		Bond Future	2	64	0.000000000
R035 On 02-Feb-2023		Bond Future	3	3,000	0.000000000
2037 On 03-Nov-2022		Bond Future	4	12	0.000000000
2040 On 03-Nov-2022		Bond Future	1	120	0.000000000
2044 On 04-May-2023	12.25 Put	Bond Future	30	6,827	0.000000000
R248 On 03-Nov-2022		Bond Future	5	542	0.000000000
R209 On 03-Nov-2022		Bond Future	2	132	0.000000000
R213 On 03-Nov-2022		Bond Future	6	2,134	0.000000000
R214 On 03-Nov-2022		Bond Future	2	12	0.000000000
Grand Total for Daily Turnover Summary:			83	25,761	0.000000000