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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/12/2022

TO DATE : 01/12/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2023		GOVI	2	2	0.00
2025 On 02-Feb-2023		Bond Future	1	640	0.00
2029 On 02-Feb-2023		Bond Future	11	268	0.00
2050 On 02-Feb-2023		Bond Future	1	921	0.00
JBAF On 20-Dec-2023		Jibar Tradeable Future	3	415	0.00
R186 On 02-Feb-2023		Bond Future	5	1,304	0.00
2030 On 02-Feb-2023		Bond Future	3	300	0.00
2032 On 04-May-2023		Bond Future	30	18,102	0.00
R035 On 02-Feb-2023		Bond Future	12	9,808	0.00
2037 On 02-Feb-2023		Bond Future	8	196	0.00
2040 On 02-Feb-2023		Bond Future	21	15,702	0.00
2044 On 02-Feb-2023		Bond Future	44	18,260	0.00
R248 On 02-Feb-2023	11.10 Call	Bond Future	45	27,016	0.00
R209 On 02-Feb-2023		Bond Future	8	244	0.00
R214 On 02-Feb-2023	11.60 Call	Bond Future	44	23,532	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			238	116,710	0.00
