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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/07/2022

TO DATE : 26/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	2	36	0.00
2025 On 03-Nov-2022		Bond Future	74	27,300	0.00
2029 On 03-Nov-2022		Bond Future	4	750	0.00
2038 On 03-Nov-2022		Bond Future	12	7,366	0.00
2046 On 03-Nov-2022		Bond Future	6	1,670	0.00
2050 On 03-Nov-2022		Bond Future	10	5,638	0.00
JBAF On 20-Dec-2023		Jibar Tradeable Future	2	200	0.00
R186 On 03-Nov-2022		Bond Future	15	37,032	0.00
R197 On 03-Nov-2022		Bond Future	62	2,302	0.00
R202 On 03-Nov-2022		Bond Future	8	306	0.00
R023 On 03-Nov-2022		Bond Future	4	498	0.00
2030 On 03-Nov-2022		Bond Future	32	15,400	0.00
2032 On 03-Nov-2022		Bond Future	32	14,744	0.00
R035 On 03-Nov-2022		Bond Future	26	30,096	0.00
2037 On 03-Nov-2022		Bond Future	19	13,334	0.00
2044 On 03-Nov-2022		Bond Future	24	17,980	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 03-Nov-2022		Bond Future	14	59,272	0.00
R209 On 03-Nov-2022		Bond Future	4	428	0.00
R210 On 03-Nov-2022		Bond Future	6	464	0.00
R213 On 03-Nov-2022		Bond Future	12	562	0.00
Grand Total for Daily Turnover Summary:			368	235,378	0.00