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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/10/2022

TO DATE : 31/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2023		Index Future	6	34	0.00
GOVI On 02-Feb-2023		GOVI	4	56	0.00
2025 On 02-Feb-2023		Bond Future	5	908	0.00
IGOV On 02-Feb-2023		Index Future	4	8	0.00
R186 On 02-Feb-2023		Bond Future	18	11,585	0.00
R197 On 02-Feb-2023		Bond Future	3	186	0.00
R202 On 02-Feb-2023		Bond Future	1	1,162	0.00
R023 On 03-Nov-2022		Bond Future	3	1,760	0.00
2030 On 02-Feb-2023		Bond Future	5	1,939	0.00
2032 On 02-Feb-2023		Bond Future	12	1,882	0.00
R035 On 02-Feb-2023		Bond Future	10	9,244	0.00
2037 On 02-Feb-2023		Bond Future	3	1,812	0.00
2040 On 02-Feb-2023		Bond Future	12	2,056	0.00
2044 On 02-Feb-2023		Bond Future	6	1,262	0.00
R248 On 02-Feb-2023		Bond Future	12	5,100	0.00
R209 On 04-May-2023		Bond Future	22	9,300	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 02-Feb-2023		Bond Future	5	790	0.00
R214 On 02-Feb-2023		Bond Future	2	520	0.00
Grand Total for Daily Turnover Summary:			133	49,604	0.00
