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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/11/2022

TO DATE : 01/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2023		Index Future	4	9	0.00
GOVI On 02-Feb-2023		GOVI	2	3	0.00
2038 On 04-May-2023		Bond Future	10	1,012	0.00
2050 On 02-Feb-2023		Bond Future	4	200	0.00
IGOV On 02-Feb-2023		Index Future	6	34	0.00
R197 On 02-Feb-2023		Bond Future	5	383	0.00
2030 On 02-Feb-2023		Bond Future	11	1,582	0.00
2032 On 02-Feb-2023		Bond Future	13	904	0.00
R035 On 02-Feb-2023		Bond Future	13	914	0.00
2037 On 02-Feb-2023		Bond Future	10	904	0.00
2040 On 02-Feb-2023		Bond Future	4	100	0.00
2044 On 02-Feb-2023		Bond Future	6	368	0.00
R248 On 02-Feb-2023		Bond Future	8	984	0.00
R209 On 04-May-2023		Bond Future	8	1,408	0.00
R213 On 02-Feb-2023		Bond Future	12	316	0.00
R214 On 02-Feb-2023		Bond Future	3	118	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			119	9,239	0.00
