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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/11/2022

TO DATE : 28/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2023		Bond Future	1	19	0.00
2038 On 02-Feb-2023		Bond Future	1	54	0.00
IGOV On 02-Feb-2023		Index Future	2	2	0.00
R202 On 02-Feb-2023		Bond Future	1	4	0.00
R035 On 02-Feb-2023		Bond Future	2	440	0.00
2037 On 02-Feb-2023		Bond Future	6	1,176	0.00
2040 On 02-Feb-2023		Bond Future	4	4,440	0.00
R209 On 02-Feb-2023		Bond Future	2	4,132	0.00
R213 On 02-Feb-2023		Bond Future	3	880	0.00
Grand Total for Daily Turnover Summary:			22	11,147	0.00