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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/07/2022

TO DATE : 18/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 02-Feb-2023		Bond Future	4	1,400	0.00
ES42 On 02-Feb-2023		Bond Future	22	19,076	0.00
R186 On 03-Nov-2022		Bond Future	13	17,532	0.00
2030 On 03-Nov-2022		Bond Future	10	21,380	0.00
2032 On 03-Nov-2022		Bond Future	8	15,146	0.00
R035 On 02-Feb-2023		Bond Future	50	277,904	0.00
2037 On 02-Feb-2023		Bond Future	54	256,344	0.00
2040 On 02-Feb-2023		Bond Future	29	19,662	0.00
2044 On 02-Feb-2023		Bond Future	67	150,779	0.00
R248 On 03-Nov-2022		Bond Future	52	195,104	0.00
R209 On 02-Feb-2023		Bond Future	16	15,168	0.00
R214 On 02-Feb-2023		Bond Future	46	246,444	0.00
Grand Total for Daily Turnover Summary:			371	1,235,939	0.00

