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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/09/2022

TO DATE : 19/09/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	2	236	0.00
R186 On 03-Nov-2022		Bond Future	5	265	0.00
2030 On 03-Nov-2022		Bond Future	5	3,652	0.00
2037 On 02-Feb-2023		Bond Future	2	4,160	0.00
2040 On 02-Feb-2023		Bond Future	2	2,040	0.00
2044 On 02-Feb-2023		Bond Future	2	4,200	0.00
R248 On 03-Nov-2022		Bond Future	8	7,654	0.00
Grand Total for Daily Turnover Summary:			26	22,207	0.00

