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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/07/2022

TO DATE : 13/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 04-Aug-2022		Index Future	1	10	0.00
R186 On 04-Aug-2022		Bond Future	16	1,597	0.00
R023 On 04-Aug-2022		Bond Future	4	876	0.00
2030 On 03-Aug-2023	12.89 Put	Bond Future	47	14,808	0.00
2032 On 03-Aug-2023		Bond Future	43	23,938	0.00
R035 On 02-Feb-2023		Bond Future	23	24,462	0.00
2037 On 02-Feb-2023		Bond Future	3	2,172	0.00
2040 On 02-Feb-2023		Bond Future	42	13,140	0.00
2044 On 02-Feb-2023		Bond Future	7	3,567	0.00
R248 On 04-Aug-2022		Bond Future	8	354	0.00
R209 On 03-Nov-2022		Bond Future	15	250	0.00
R214 On 02-Feb-2023		Bond Future	20	4,127	0.00
Grand Total for Daily Turnover Summary:			229	89,301	0.00

