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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/07/2022

TO DATE : 28/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	12	164	0.00
2025 On 03-Nov-2022		Bond Future	7	1,400	0.00
2029 On 03-Nov-2022		Bond Future	6	2,340	0.00
2033 On 03-Nov-2022		Bond Future	10	3,150	0.00
2038 On 03-Nov-2022		Bond Future	9	7,140	0.00
2050 On 03-Nov-2022		Bond Future	4	3,672	0.00
IGOV On 03-Nov-2022		Index Future	2	6	0.00
R186 On 03-Nov-2022		Bond Future	154	106,827	0.00
R197 On 03-Nov-2022		Bond Future	6	360	0.00
R023 On 03-Nov-2022		Bond Future	10	462	0.00
2030 On 03-Nov-2022		Bond Future	138	91,062	0.00
2032 On 03-Nov-2022		Bond Future	128	92,932	0.00
R035 On 03-Nov-2022		Bond Future	70	24,688	0.00
2037 On 03-Nov-2022		Bond Future	47	32,092	0.00
2040 On 03-Nov-2022		Bond Future	32	5,290	0.00
2044 On 03-Nov-2022		Bond Future	22	4,388	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 03-Nov-2022		Bond Future	22	4,612	0.00
R209 On 03-Nov-2022		Bond Future	36	23,298	0.00
R210 On 03-Nov-2022		Bond Future	6	360	0.00
R213 On 03-Nov-2022		Bond Future	8	208	0.00
R214 On 03-Nov-2022		Bond Future	27	2,266	0.00
Grand Total for Daily Turnover Summary:			756	406,717	0.00