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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/10/2022

TO DATE : 24/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2023		Index Future	2	36	0.00
GOVI On 03-Nov-2022		GOVI	3	6	0.00
2025 On 02-Feb-2023		Bond Future	2	800	0.00
2046 On 02-Feb-2023		Bond Future	11	9,520	0.00
2050 On 03-Nov-2022		Bond Future	2	80	0.00
R186 On 02-Feb-2023		Bond Future	9	2,533	0.00
R202 On 02-Feb-2023		Bond Future	1	2	0.00
R023 On 03-Nov-2022		Bond Future	1	36	0.00
2030 On 02-Feb-2023		Bond Future	4	308	0.00
2032 On 04-May-2023		Bond Future	5	771	0.00
R035 On 02-Feb-2023		Bond Future	2	507	0.00
2037 On 02-Feb-2023		Bond Future	2	403	0.00
R248 On 02-Feb-2023		Bond Future	18	21,882	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>62</b>	<b>36,884</b>	<b>0.00</b>