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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/09/2022

TO DATE : 23/09/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2022		Index Future	2	8	0.00
2029 On 03-Nov-2022		Bond Future	3	1,080	0.00
2033 On 03-Nov-2022		Bond Future	3	256	0.00
2038 On 03-Nov-2022		Bond Future	3	228	0.00
2046 On 03-Nov-2022		Bond Future	3	256	0.00
2050 On 03-Nov-2022		Bond Future	3	248	0.00
R186 On 03-Nov-2022		Bond Future	7	556	0.00
R202 On 03-Nov-2022		Bond Future	3	116	0.00
R023 On 03-Nov-2022		Bond Future	20	2,786	0.00
2030 On 03-Nov-2022		Bond Future	3	256	0.00
2032 On 03-Nov-2022		Bond Future	2	206	0.00
2037 On 03-Nov-2022		Bond Future	11	666	0.00
2040 On 03-Nov-2022		Bond Future	3	15	0.00
2044 On 03-Nov-2022		Bond Future	3	57	0.00
R209 On 03-Nov-2022	10.90 Call	Bond Future	20	5,200	0.00
R210 On 03-Nov-2022		Bond Future	3	604	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Nov-2022		Bond Future	4	480	0.00
R214 On 03-Nov-2022		Bond Future	6	4,400	0.00
Grand Total for Daily Turnover Summary:			102	17,418	0.00