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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/10/2022

TO DATE : 14/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2023		Index Future	4	68	0.00
2025 On 03-Nov-2022		Bond Future	2	4	0.00
2038 On 04-May-2023		Bond Future	10	6,872	0.00
2046 On 04-May-2023		Bond Future	36	35,912	0.00
2050 On 04-May-2023		Bond Future	20	29,632	0.00
R186 On 02-Feb-2023		Bond Future	129	159,306	0.00
R202 On 02-Feb-2023		Bond Future	6	22,388	0.00
R023 On 03-Nov-2022		Bond Future	3	128	0.00
2030 On 02-Feb-2023		Bond Future	172	114,263	0.00
2032 On 02-Feb-2023		Bond Future	198	247,426	0.00
R035 On 02-Feb-2023		Bond Future	47	37,404	0.00
2037 On 02-Feb-2023		Bond Future	24	13,592	0.00
2040 On 02-Feb-2023		Bond Future	96	110,324	0.00
2044 On 02-Feb-2023		Bond Future	71	150,624	0.00
R248 On 04-May-2023		Bond Future	138	220,872	0.00
R209 On 02-Feb-2023		Bond Future	60	46,588	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 02-Feb-2023		Bond Future	90	36,460	0.00
R214 On 02-Feb-2023		Bond Future	66	27,440	0.00
Grand Total for Daily Turnover Summary:			1,172	1,259,303	0.00