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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/10/2022

TO DATE : 20/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 02-Feb-2023		Bond Future	2	108	0.00
GOVI On 03-Nov-2022		GOVI	3	12	0.00
2025 On 02-Feb-2023		Bond Future	2	11	0.00
2038 On 02-Feb-2023		Bond Future	1	10	0.00
2046 On 04-May-2023		Bond Future	6	1,346	0.00
2050 On 02-Feb-2023		Bond Future	1	33	0.00
IGOV On 04-May-2023		Index Future	8	68	0.00
R186 On 02-Feb-2023		Bond Future	4	13,130	0.00
2030 On 02-Feb-2023		Bond Future	32	4,162	0.00
2032 On 04-May-2023		Bond Future	78	300,158	0.00
R035 On 02-Feb-2023		Bond Future	8	12,852	0.00
2037 On 02-Feb-2023		Bond Future	4	662	0.00
2040 On 02-Feb-2023		Bond Future	8	10,544	0.00
2044 On 02-Feb-2023		Bond Future	4	176	0.00
R248 On 02-Nov-2023		Bond Future	11	17,792	0.00
R209 On 02-Feb-2023		Bond Future	4	476	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Nov-2022		Bond Future	2	210	0.00
R214 On 02-Feb-2023		Bond Future	4	84	0.00
Grand Total for Daily Turnover Summary:			182	361,834	0.00
