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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/11/2022

TO DATE : 11/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 02-Feb-2023		Bond Future	3	1,040	0.00
GOVI On 02-Feb-2023		GOVI	2	2	0.00
2025 On 02-Feb-2023		Bond Future	2	92	0.00
IGOV On 02-Feb-2023		Index Future	1	75	0.00
R186 On 02-Feb-2023		Bond Future	11	2,016	0.00
2030 On 02-Feb-2023		Bond Future	4	400	0.00
2032 On 02-Feb-2023		Bond Future	4	897	0.00
R035 On 02-Feb-2023		Bond Future	1	48	0.00
2040 On 02-Feb-2023		Bond Future	16	1,773	0.00
2044 On 02-Feb-2023	11.20 Call	Bond Future	36	16,560	0.00
R248 On 02-Feb-2023	11.10 Call	Bond Future	36	25,448	0.00
R209 On 02-Feb-2023		Bond Future	2	10	0.00
R213 On 02-Feb-2023		Bond Future	1	400	0.00
R214 On 02-Feb-2023	11.80 Call	Bond Future	37	20,770	0.00
Grand Total for Daily Turnover Summary:			156	69,531	0.00