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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/11/2022

TO DATE : 24/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2023		Bond Future	13	7,010	0.00
R197 On 02-Feb-2023		Bond Future	1	79	0.00
2030 On 02-Feb-2023		Bond Future	16	14,986	0.00
2032 On 02-Feb-2023		Bond Future	1	8	0.00
R035 On 02-Feb-2023		Bond Future	30	17,217	0.00
2037 On 04-May-2023	11.94 Put	Bond Future	32	4,307	0.00
2040 On 04-May-2023	11.03 Call	Bond Future	33	5,107	0.00
2044 On 02-Feb-2023		Bond Future	15	18,321	0.00
R214 On 02-Feb-2023		Bond Future	6	2,928	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>147</b>	<b>69,963</b>	<b>0.00</b>