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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/12/2022

TO DATE : 02/12/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2023		GOVI	2	5	0.00
IGOV On 02-Feb-2023		Index Future	4	38	0.00
R186 On 02-Feb-2023		Bond Future	15	6,841	0.00
2030 On 02-Feb-2023		Bond Future	10	218	0.00
2032 On 04-May-2023		Bond Future	19	2,418	0.00
R035 On 02-Feb-2023		Bond Future	30	6,322	0.00
2037 On 02-Feb-2023		Bond Future	26	2,858	0.00
2040 On 02-Feb-2023		Bond Future	14	1,274	0.00
2044 On 02-Feb-2023		Bond Future	19	2,342	0.00
R248 On 02-Feb-2023		Bond Future	10	140	0.00
R209 On 04-May-2023	11.50 Call	Bond Future	35	7,324	0.00
R213 On 02-Feb-2023		Bond Future	9	2,464	0.00
R214 On 02-Feb-2023		Bond Future	15	15,802	0.00
Grand Total for Daily Turnover Summary:			208	48,046	0.00