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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/02/2023

TO DATE : 24/02/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-May-2023		GOVI	4	5	0.00
2025 On 04-May-2023		Bond Future	4	257	0.00
2029 On 04-May-2023		Bond Future	4	360	0.00
2038 On 04-May-2023		Bond Future	3	60	0.00
R186 On 02-Nov-2023		Bond Future	9	11,150	0.00
2030 On 01-Feb-2024	10.07 Call	Bond Future	87	23,294	0.00
2032 On 02-Nov-2023		Bond Future	8	1,130	0.00
R035 On 01-Feb-2024	13.46 Put	Bond Future	78	6,406	0.00
2037 On 04-May-2023		Bond Future	15	1,868	0.00
2040 On 02-Nov-2023		Bond Future	4	192	0.00
2044 On 04-May-2023		Bond Future	2	2	0.00
R248 On 04-May-2023		Bond Future	3	16	0.00
R209 On 02-Nov-2023		Bond Future	8	8,724	0.00
R213 On 02-Nov-2023		Bond Future	3	392	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>232</b>	<b>53,856</b>	<b>0.00</b>