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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/10/2022

TO DATE : 27/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2023		GOVI	10	68	0.00
R186 On 02-Feb-2023		Bond Future	9	2,978	0.00
2030 On 02-Feb-2023		Bond Future	2	4	0.00
2032 On 03-Nov-2022	11.45 Put	Bond Future	1	4	0.00
R035 On 02-Feb-2023		Bond Future	5	10,806	0.00
2037 On 02-Feb-2023		Bond Future	8	8,844	0.00
2040 On 02-Feb-2023		Bond Future	29	17,357	0.00
R213 On 02-Feb-2023		Bond Future	1	750	0.00
R214 On 02-Feb-2023		Bond Future	1	340	0.00
Grand Total for Daily Turnover Summary:			66	41,151	0.00