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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/01/2023

TO DATE : 23/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2023		GOVI	1	1	0.00
2038 On 04-May-2023		Bond Future	2	400	0.00
R186 On 04-May-2023		Bond Future	19	46,588	0.00
R197 On 04-May-2023		Bond Future	4	28	0.00
2030 On 04-May-2023		Bond Future	11	15,563	0.00
2032 On 04-May-2023		Bond Future	6	600	0.00
R035 On 04-May-2023		Bond Future	10	32,200	0.00
2037 On 04-May-2023		Bond Future	1	2	0.00
2040 On 03-Aug-2023		Bond Future	57	49,795	0.00
2044 On 04-May-2023		Bond Future	10	3,400	0.00
R248 On 04-May-2023		Bond Future	4	480	0.00
R209 On 04-May-2023		Bond Future	2	2,650	0.00
Grand Total for Daily Turnover Summary:			127	151,707	0.00

