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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/01/2023

TO DATE : 31/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-May-2023		GOVI	4	68	0.00
2025 On 02-Feb-2023		Bond Future	1	400	0.00
IGOV On 04-May-2023		Index Future	4	8	0.00
R186 On 04-May-2023		Bond Future	18	8,247	0.00
R197 On 02-Feb-2023		Bond Future	1	150	0.00
2030 On 04-May-2023		Bond Future	2	234	0.00
2032 On 04-May-2023		Bond Future	2	12	0.00
R035 On 03-Aug-2023		Bond Future	12	1,874	0.00
2044 On 04-May-2023		Bond Future	2	2	0.00
Grand Total for Daily Turnover Summary:			46	10,995	0.00