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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/12/2022

TO DATE : 05/12/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2023		GOVI	4	6	0.00
IGOV On 02-Feb-2023		Index Future	1	9	0.00
R186 On 02-Feb-2023		Bond Future	2	54	0.00
2030 On 02-Feb-2023		Bond Future	9	536	0.00
2032 On 04-May-2023		Bond Future	7	1,132	0.00
R035 On 04-May-2023		Bond Future	7	1,886	0.00
2037 On 02-Feb-2023		Bond Future	2	418	0.00
2040 On 02-Feb-2023		Bond Future	6	747	0.00
2044 On 02-Feb-2023		Bond Future	5	408	0.00
R209 On 02-Feb-2023		Bond Future	2	378	0.00
R213 On 02-Feb-2023		Bond Future	6	4,278	0.00
R214 On 02-Feb-2023	11.60 Call	Bond Future	5	7,086	0.00
Grand Total for Daily Turnover Summary:			56	16,938	0.00