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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/02/2023

TO DATE : 27/02/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-May-2023		GOVI	1	1	0.00
R186 On 04-May-2023		Bond Future	3	140	0.00
2030 On 04-May-2023		Bond Future	6	147	0.00
2032 On 01-Feb-2024	10.76 Call	Bond Future	13	6,107	0.00
R035 On 04-May-2023		Bond Future	12	1,251	0.00
2037 On 04-May-2023		Bond Future	6	242	0.00
2040 On 03-Aug-2023		Bond Future	40	8,897	0.00
2044 On 04-May-2023		Bond Future	8	130	0.00
R248 On 04-May-2023		Bond Future	11	1,037	0.00
R209 On 02-Nov-2023		Bond Future	32	8,343	0.00
R213 On 04-May-2023		Bond Future	6	90	0.00
R214 On 04-May-2023		Bond Future	4	81	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>142</b>	<b>26,466</b>	<b>0.00</b>