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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/10/2022

TO DATE : 11/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2023		Bond Future	4	352	0.00
2029 On 02-Feb-2023		Bond Future	4	1,048	0.00
2033 On 02-Feb-2023		Bond Future	8	2,192	0.00
2038 On 02-Feb-2023		Bond Future	8	3,580	0.00
2046 On 02-Feb-2023		Bond Future	10	19,200	0.00
2050 On 02-Feb-2023		Bond Future	13	10,256	0.00
R186 On 02-Feb-2023		Bond Future	2	46,400	0.00
R197 On 02-Feb-2023		Bond Future	4	860	0.00
R202 On 02-Feb-2023		Bond Future	8	2,068	0.00
2030 On 02-Feb-2023		Bond Future	25	66,014	0.00
2032 On 02-Feb-2023		Bond Future	38	49,540	0.00
R035 On 02-Feb-2023		Bond Future	36	54,706	0.00
2037 On 02-Feb-2023		Bond Future	2	13,400	0.00
2040 On 02-Feb-2023		Bond Future	28	20,764	0.00
2044 On 02-Feb-2023		Bond Future	10	78,350	0.00
R248 On 02-Feb-2023		Bond Future	4	412,860	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 02-Feb-2023		Bond Future	20	9,402	0.00
R210 On 02-Feb-2023		Bond Future	4	1,016	0.00
R214 On 02-Feb-2023		Bond Future	4	52	0.00
Grand Total for Daily Turnover Summary:			232	792,060	0.00