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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/04/2023

TO DATE : 17/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 03-Aug-2023		Bond Future	1	262	0.00
2038 On 02-Nov-2023		Bond Future	10	5,372	0.00
2046 On 02-Nov-2023		Bond Future	14	16,924	0.00
2050 On 02-Nov-2023		Bond Future	16	12,584	0.00
R186 On 02-Nov-2023		Bond Future	63	54,043	0.00
2030 On 03-Aug-2023		Bond Future	6	38	0.00
2032 On 02-Nov-2023		Bond Future	70	305,524	0.00
R035 On 02-Nov-2023		Bond Future	64	397,116	0.00
2037 On 03-Aug-2023		Bond Future	16	5,726	0.00
2040 On 03-Aug-2023		Bond Future	2	896	0.00
2044 On 03-Aug-2023		Bond Future	2	372	0.00
R248 On 02-Nov-2023		Bond Future	46	50,524	0.00
R209 On 04-May-2023		Bond Future	3	200	0.00
R213 On 03-Aug-2023		Bond Future	4	54,004	0.00
R214 On 04-May-2023		Bond Future	5	1,000	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			322	904,585
