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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/06/2023

TO DATE : 22/06/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	7	43,682	0.00
2030 On 02-Nov-2023		Bond Future	11	41,473	0.00
2032 On 02-Nov-2023		Bond Future	4	18,055	0.00
R035 On 02-Nov-2023		Bond Future	3	16,548	0.00
2037 On 02-Nov-2023		Bond Future	2	12,000	0.00
2040 On 02-Nov-2023		Bond Future	2	14,240	0.00
2044 On 02-Nov-2023		Bond Future	5	1,382	0.00
R248 On 02-Nov-2023		Bond Future	2	335,100	0.00
R213 On 02-Nov-2023		Bond Future	5	692	0.00
Grand Total for Daily Turnover Summary:			41	483,172	0.00

