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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/06/2023

TO DATE : 21/06/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	7	720	0.00
R186 On 02-Nov-2023		Bond Future	40	13,204	0.00
2030 On 03-Aug-2023		Bond Future	8	1,957	0.00
2032 On 03-Aug-2023		Bond Future	7	364	0.00
R035 On 03-Aug-2023		Bond Future	13	2,544	0.00
2037 On 02-Nov-2023		Bond Future	31	8,608	0.00
2040 On 02-Nov-2023		Bond Future	40	4,890	0.00
R209 On 02-Nov-2023		Bond Future	41	7,847	0.00
R214 On 03-Aug-2023		Bond Future	12	4,618	0.00
Grand Total for Daily Turnover Summary:			199	44,752	0.00

