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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/01/2023

TO DATE : 17/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 02-Feb-2023		Bond Future	2	390	0.00
GOVI On 04-May-2023		GOVI	4	862	0.00
2025 On 04-May-2023		Bond Future	8	96	0.00
2029 On 04-May-2023		Bond Future	4	696	0.00
2033 On 04-May-2023		Bond Future	8	92	0.00
R186 On 04-May-2023		Bond Future	138	235,812	0.00
2030 On 04-May-2023		Bond Future	74	74,122	0.00
2032 On 04-May-2023		Bond Future	86	127,674	0.00
R035 On 04-May-2023		Bond Future	83	57,998	0.00
2037 On 04-May-2023		Bond Future	61	23,564	0.00
2040 On 04-May-2023		Bond Future	64	51,604	0.00
2044 On 04-May-2023		Bond Future	46	5,876	0.00
R248 On 04-May-2023		Bond Future	34	7,472	0.00
R209 On 04-May-2023		Bond Future	42	13,932	0.00
R213 On 04-May-2023		Bond Future	16	6,416	0.00
R214 On 04-May-2023		Bond Future	34	11,456	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			704	618,062	0.00
