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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/01/2023

TO DATE : 19/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 03-Aug-2023		Bond Future	4	1,400	0.00
ES42 On 03-Aug-2023		Bond Future	18	16,000	0.00
GOVI On 04-May-2023		GOVI	14	966	0.00
2025 On 03-Aug-2023		Bond Future	4	856	0.00
2029 On 03-Aug-2023		Bond Future	4	2,912	0.00
2033 On 03-Aug-2023		Bond Future	34	47,512	0.00
2038 On 04-May-2023		Bond Future	4	40	0.00
2046 On 04-May-2023		Bond Future	26	4,844	0.00
2050 On 04-May-2023		Bond Future	10	4,528	0.00
R186 On 04-May-2023		Bond Future	5	13,728	0.00
R202 On 03-Aug-2023		Bond Future	10	2,916	0.00
2030 On 03-Aug-2023		Bond Future	74	30,300	0.00
2032 On 04-May-2023		Bond Future	29	18,638	0.00
R035 On 04-May-2023		Bond Future	8	6,228	0.00
2037 On 03-Aug-2023		Bond Future	79	304,908	0.00
2040 On 03-Aug-2023		Bond Future	92	345,276	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2044 On 03-Aug-2023		Bond Future	52	123,184	0.00
R248 On 04-May-2023		Bond Future	6	3,602	0.00
R209 On 03-Aug-2023		Bond Future	12	6,760	0.00
R210 On 03-Aug-2023		Bond Future	4	1,200	0.00
R214 On 03-Aug-2023		Bond Future	30	13,768	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>519</b>	<b>949,566</b>	<b>0.00</b>

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