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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/01/2023

TO DATE : 24/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-May-2023		Bond Future	10	652	0.00
2029 On 04-May-2023		Bond Future	10	3,628	0.00
2033 On 04-May-2023		Bond Future	14	4,468	0.00
2038 On 04-May-2023		Bond Future	14	9,384	0.00
2046 On 04-May-2023		Bond Future	10	19,228	0.00
2050 On 04-May-2023		Bond Future	10	9,672	0.00
R186 On 04-May-2023		Bond Future	10	16,365	0.00
R197 On 04-May-2023		Bond Future	10	1,220	0.00
R202 On 04-May-2023		Bond Future	8	1,836	0.00
2030 On 04-May-2023		Bond Future	4	12,800	0.00
2032 On 04-May-2023		Bond Future	18	8,773	0.00
R035 On 04-May-2023		Bond Future	25	29,062	0.00
2037 On 04-May-2023		Bond Future	13	3,145	0.00
2040 On 04-May-2023		Bond Future	11	394	0.00
2044 On 04-May-2023		Bond Future	9	156	0.00
R248 On 04-May-2023		Bond Future	11	208	0.00



<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 04-May-2023		Bond Future	9	330	0.00
R210 On 04-May-2023		Bond Future	10	1,376	0.00
R214 On 04-May-2023		Bond Future	9	186	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>215</b>	<b>122,883</b>	<b>0.00</b>