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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/04/2023

TO DATE : 11/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2023		Index Future	2	34	0.00
GOVI On 04-May-2023		GOVI	3	3	0.00
2046 On 03-Aug-2023		Bond Future	2	11,032	0.00
2050 On 03-Aug-2023		Bond Future	6	24,264	0.00
R186 On 03-Aug-2023		Bond Future	118	119,846	0.00
R202 On 03-Aug-2023		Bond Future	2	8,870	0.00
2030 On 02-Nov-2023		Bond Future	121	80,486	0.00
2032 On 03-Aug-2023		Bond Future	156	186,508	0.00
R035 On 03-Aug-2023		Bond Future	76	39,134	0.00
2037 On 03-Aug-2023		Bond Future	103	47,147	0.00
2040 On 03-Aug-2023		Bond Future	66	33,193	0.00
2044 On 03-Aug-2023		Bond Future	48	16,718	0.00
R248 On 04-May-2023		Bond Future	3	404	0.00
R209 On 03-Aug-2023		Bond Future	70	39,044	0.00
R213 On 03-Aug-2023		Bond Future	186	49,910	0.00
R214 On 03-Aug-2023		Bond Future	54	29,596	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			1,016	686,189
