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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/04/2023

TO DATE : 24/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2023		Index Future	4	4	0.00
GOVI On 03-Aug-2023		GOVI	13	165	0.00
2025 On 03-Aug-2023		Bond Future	6	180	0.00
2029 On 03-Aug-2023		Bond Future	6	3,720	0.00
2033 On 03-Aug-2023		Bond Future	6	2,460	0.00
IGOV On 03-Aug-2023		Index Future	4	8	0.00
R186 On 03-Aug-2023		Bond Future	16	33,059	0.00
2030 On 03-Aug-2023		Bond Future	26	5,038	0.00
2032 On 03-Aug-2023		Bond Future	33	9,378	0.00
R035 On 03-Aug-2023		Bond Future	31	15,034	0.00
2037 On 02-May-2024		Bond Future	20	6,324	0.00
2040 On 03-Aug-2023		Bond Future	31	12,874	0.00
2044 On 03-Aug-2023		Bond Future	26	9,004	0.00
R248 On 03-Aug-2023		Bond Future	18	9,942	0.00
R209 On 03-Aug-2023		Bond Future	24	7,140	0.00
R210 On 03-Aug-2023		Bond Future	6	360	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Aug-2023		Bond Future	20	3,688	0.00
R214 On 03-Aug-2023		Bond Future	20	2,120	0.00
Grand Total for Daily Turnover Summary:			310	120,498	0.00