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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/01/2023

TO DATE : 11/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2023		Bond Future	5	16	0.00
2038 On 01-Feb-2024		Bond Future	2	76	0.00
R186 On 02-Feb-2023		Bond Future	20	15,065	0.00
2030 On 02-Feb-2023		Bond Future	2	3,922	0.00
R035 On 02-Feb-2023		Bond Future	3	114	0.00
2040 On 02-Feb-2023		Bond Future	2	662	0.00
R248 On 02-Feb-2023		Bond Future	2	2	0.00
R209 On 04-May-2023	11.00 Call	Bond Future	27	6,510	0.00
Grand Total for Daily Turnover Summary:			63	26,367	0.00