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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/05/2023

TO DATE : 10/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	2	244	0.00
2033 On 03-Aug-2023		Bond Future	2	600	0.00
2038 On 03-Aug-2023		Bond Future	2	1,146	0.00
2046 On 03-Aug-2023		Bond Future	2	296	0.00
2050 On 03-Aug-2023		Bond Future	2	700	0.00
R186 On 02-Nov-2023		Bond Future	5	9,532	0.00
R197 On 03-Aug-2023		Bond Future	2	14	0.00
R202 On 03-Aug-2023		Bond Future	2	154	0.00
2030 On 01-Feb-2024	10.39 Call	Bond Future	91	8,893	0.00
2032 On 02-May-2024	10.59 Call	Bond Future	133	9,207	0.00
R035 On 03-Aug-2023		Bond Future	10	344	0.00
2037 On 03-Aug-2023		Bond Future	19	6,254	0.00
2040 On 03-Aug-2023		Bond Future	17	693	0.00
2044 On 03-Aug-2023		Bond Future	10	248	0.00
R248 On 03-Aug-2023		Bond Future	9	227	0.00
R209 On 03-Aug-2023		Bond Future	10	1,961	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R210 On 03-Aug-2023		Bond Future	2	100	0.00
R213 On 02-Nov-2023		Bond Future	34	12,967	0.00
R214 On 03-Aug-2023		Bond Future	10	145	0.00
Grand Total for Daily Turnover Summary:			364	53,725	0.00
