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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/01/2023

TO DATE : 12/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-May-2023		Bond Future	20	19,382	0.00
2038 On 01-Feb-2024		Bond Future	10	5,244	0.00
2050 On 04-May-2023		Bond Future	10	4,586	0.00
R186 On 02-Nov-2023		Bond Future	18	53,706	0.00
2030 On 02-Nov-2023		Bond Future	30	67,002	0.00
2032 On 04-May-2023	10.53 Call	Bond Future	78	49,010	0.00
R035 On 02-Nov-2023		Bond Future	28	50,104	0.00
2037 On 04-May-2023		Bond Future	6	14,400	0.00
2040 On 02-Nov-2023		Bond Future	39	19,290	0.00
2044 On 04-May-2023		Bond Future	16	16,340	0.00
R248 On 04-May-2023		Bond Future	16	358,220	0.00
R209 On 02-Nov-2023		Bond Future	86	21,734	0.00
R213 On 02-Nov-2023		Bond Future	82	7,198	0.00
R214 On 04-May-2023		Bond Future	4	52	0.00
Grand Total for Daily Turnover Summary:			443	686,268	0.00