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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/05/2023

TO DATE : 03/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	6	1,400	0.00
2029 On 03-Aug-2023		Bond Future	10	500	0.00
2033 On 03-Aug-2023		Bond Future	10	960	0.00
2038 On 03-Aug-2023		Bond Future	12	6,280	0.00
R186 On 02-Nov-2023		Bond Future	23	14,703	0.00
R197 On 04-May-2023		Bond Future	2	14	0.00
2030 On 03-Aug-2023		Bond Future	27	10,536	0.00
2032 On 03-Aug-2023		Bond Future	39	16,536	0.00
R035 On 03-Aug-2023		Bond Future	10	1,908	0.00
2037 On 03-Aug-2023		Bond Future	9	686	0.00
2040 On 03-Aug-2023		Bond Future	11	1,668	0.00
2044 On 03-Aug-2023		Bond Future	11	1,196	0.00
R248 On 03-Aug-2023		Bond Future	10	878	0.00
R209 On 03-Aug-2023		Bond Future	5	158	0.00
R213 On 03-Aug-2023		Bond Future	28	2,618	0.00
R214 On 03-Aug-2023		Bond Future	4	64	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			217	60,105	0.00
