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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/05/2023

TO DATE : 16/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	2	26	0.00
2029 On 03-Aug-2023		Bond Future	2	598	0.00
2033 On 03-Aug-2023		Bond Future	2	144	0.00
2038 On 03-Aug-2023		Bond Future	2	452	0.00
2046 On 03-Aug-2023		Bond Future	2	98	0.00
2050 On 03-Aug-2023		Bond Future	2	262	0.00
R186 On 02-Nov-2023		Bond Future	8	722	0.00
R197 On 03-Aug-2023		Bond Future	2	74	0.00
R202 On 03-Aug-2023		Bond Future	2	50	0.00
2030 On 02-May-2024	10.82 Call	Bond Future	16	6,844	0.00
2032 On 03-Aug-2023		Bond Future	9	883	0.00
R035 On 03-Aug-2023		Bond Future	11	1,085	0.00
2037 On 03-Aug-2023		Bond Future	12	1,503	0.00
2040 On 02-Nov-2023		Bond Future	4	810	0.00
2044 On 03-Aug-2023		Bond Future	3	204	0.00
R248 On 03-Aug-2023		Bond Future	2	102	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 03-Aug-2023		Bond Future	2	702	0.00
R210 On 03-Aug-2023		Bond Future	2	26	0.00
R213 On 03-Aug-2023		Bond Future	4	96	0.00
R214 On 03-Aug-2023		Bond Future	2	710	0.00
Grand Total for Daily Turnover Summary:			91	15,391	0.00
