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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/07/2023

TO DATE : 06/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Nov-2023		Bond Future	20	19,500	0.00
2029 On 02-Nov-2023		Bond Future	6	4,606	0.00
2033 On 02-Nov-2023		Bond Future	3	873	0.00
2038 On 02-Nov-2023		Bond Future	8	4,954	0.00
2046 On 02-Nov-2023		Bond Future	2	781	0.00
2050 On 02-Nov-2023		Bond Future	10	4,542	0.00
R186 On 02-Nov-2023		Bond Future	3	168	0.00
R202 On 02-Nov-2023		Bond Future	5	177	0.00
2030 On 02-Nov-2023		Bond Future	8	206	0.00
2032 On 02-Nov-2023		Bond Future	9	1,838	0.00
R035 On 02-Nov-2023		Bond Future	2	8	0.00
2037 On 02-Nov-2023		Bond Future	4	187	0.00
2040 On 02-Nov-2023		Bond Future	2	8	0.00
2044 On 03-Aug-2023		Bond Future	2	214	0.00
R248 On 02-Nov-2023		Bond Future	2	8	0.00
R209 On 02-Nov-2023		Bond Future	2	10	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R210 On 02-Nov-2023		Bond Future	2	141	0.00
R213 On 02-Nov-2023		Bond Future	6	352	0.00
R214 On 02-Nov-2023		Bond Future	2	55	0.00
Grand Total for Daily Turnover Summary:			98	38,628	0.00
