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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/07/2023 **TO DATE : 13/07/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Nov-2023			Bond Future	1	18	0.00
2029 On 02-Nov-2023			Bond Future	4	208	0.00
2033 On 02-Nov-2023			Bond Future	8	2,216	0.00
2038 On 02-Nov-2023			Bond Future	8	2,596	0.00
2046 On 02-Nov-2023			Bond Future	20	43,688	0.00
2050 On 02-Nov-2023			Bond Future	15	25,282	0.00
R186 On 02-Nov-2023			Bond Future	5	10,098	0.00
R202 On 02-Nov-2023			Bond Future	12	10,212	0.00
2030 On 02-Nov-2023			Bond Future	44	32,676	0.00
2032 On 02-Nov-2023			Bond Future	99	150,818	0.00
R035 On 02-Nov-2023			Bond Future	35	23,789	0.00
2037 On 02-Nov-2023	12.02	Call	Bond Future	51	17,885	0.00
2040 On 02-Nov-2023			Bond Future	20	6,348	0.00
2044 On 02-Nov-2023			Bond Future	17	3,644	0.00
R248 On 02-Nov-2023			Bond Future	18	3,686	0.00
R209 On 02-Nov-2023			Bond Future	18	8,928	0.00

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Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 02-Nov-2023	12.70	Put	Bond Future	27	4,515	0.00
R214 On 02-Nov-2023			Bond Future	18	2,802	0.00
Grand Total for Daily Turnover Summary:				**420**	**349,409**	**0.00**