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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/05/2023

TO DATE : 22/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2023		GOVI	2	4	0.00
2025 On 03-Aug-2023		Bond Future	3	253	0.00
2029 On 03-Aug-2023		Bond Future	2	598	0.00
2033 On 03-Aug-2023		Bond Future	2	456	0.00
2038 On 03-Aug-2023		Bond Future	2	694	0.00
2046 On 03-Aug-2023		Bond Future	2	198	0.00
2050 On 03-Aug-2023		Bond Future	2	438	0.00
R186 On 02-Nov-2023		Bond Future	6	796	0.00
R202 On 03-Aug-2023		Bond Future	2	104	0.00
2030 On 03-Aug-2023		Bond Future	3	5,462	0.00
2032 On 03-Aug-2023		Bond Future	9	18,258	0.00
R035 On 02-Nov-2023		Bond Future	5	3,105	0.00
2037 On 03-Aug-2023		Bond Future	4	2,118	0.00
2040 On 01-Feb-2024		Bond Future	6	821	0.00
2044 On 03-Aug-2023		Bond Future	2	376	0.00
R248 On 03-Aug-2023		Bond Future	2	254	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	74	0.00
R213 On 02-Nov-2023		Bond Future	3	39	0.00
R214 On 03-Aug-2023		Bond Future	2	780	0.00
Grand Total for Daily Turnover Summary:			63	35,530	0.00
