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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/05/2023

TO DATE : 25/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	1	109	0.00
2029 On 03-Aug-2023		Bond Future	1	299	0.00
2033 On 03-Aug-2023		Bond Future	1	228	0.00
2038 On 03-Aug-2023		Bond Future	1	347	0.00
2046 On 03-Aug-2023		Bond Future	1	99	0.00
2050 On 03-Aug-2023		Bond Future	1	219	0.00
R186 On 03-Aug-2023		Bond Future	3	16,906	0.00
R202 On 03-Aug-2023		Bond Future	1	52	0.00
2030 On 03-Aug-2023		Bond Future	7	1,289	0.00
2032 On 03-Aug-2023		Bond Future	10	489	0.00
R035 On 02-Nov-2023	12.24 Call	Bond Future	57	10,584	0.00
2037 On 02-Nov-2023	12.02 Call	Bond Future	47	7,032	0.00
2040 On 02-Nov-2023	11.80 Call	Bond Future	13	1,190	0.00
R209 On 03-Aug-2023		Bond Future	11	1,704	0.00
R210 On 03-Aug-2023		Bond Future	1	37	0.00
R213 On 02-Nov-2023	11.44 Call	Bond Future	47	6,907	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			203	47,491
				0.00
