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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/05/2023

TO DATE : 12/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2023		Index Future	3	6	0.00
2025 On 03-Aug-2023		Bond Future	7	500	0.00
R186 On 02-Nov-2023		Bond Future	18	2,969	0.00
2030 On 02-May-2024	12.38 Put	Bond Future	34	9,431	0.00
2032 On 02-Nov-2023		Bond Future	32	17,218	0.00
R035 On 02-Nov-2023		Bond Future	14	383	0.00
2037 On 03-Aug-2023		Bond Future	1	10	0.00
2040 On 03-Aug-2023		Bond Future	15	722	0.00
2044 On 03-Aug-2023		Bond Future	2	108	0.00
R248 On 03-Aug-2023		Bond Future	28	6,678	0.00
R214 On 03-Aug-2023		Bond Future	4	1,066	0.00
Grand Total for Daily Turnover Summary:			158	39,091	0.00