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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/07/2023

TO DATE : 05/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 03-Aug-2023		Index Future	2	30	0.00
R186 On 02-Nov-2023		Bond Future	107	33,083	0.00
2030 On 02-Nov-2023		Bond Future	107	22,852	0.00
2032 On 02-Nov-2023		Bond Future	118	32,768	0.00
R035 On 02-Nov-2023		Bond Future	3	400	0.00
2037 On 02-Nov-2023		Bond Future	83	20,085	0.00
2040 On 02-Nov-2023		Bond Future	3	421	0.00
2044 On 02-Nov-2023		Bond Future	1	226	0.00
R248 On 02-Nov-2023		Bond Future	3	684	0.00
R209 On 02-Nov-2023		Bond Future	3	511	0.00
R213 On 02-Nov-2023		Bond Future	5	1,832	0.00
R214 On 03-Aug-2023		Bond Future	2	12	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>437</b>	<b>112,904</b>	<b>0.00</b>