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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/07/2023

TO DATE : 14/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	2	34	0.00
GOVI On 02-Nov-2023		GOVI	4	1,720	0.00
R186 On 02-Nov-2023		Bond Future	6	11,372	0.00
2030 On 02-Nov-2023		Bond Future	4	164	0.00
2032 On 02-Nov-2023		Bond Future	7	9,300	0.00
R035 On 03-Aug-2023		Bond Future	2	520	0.00
2037 On 02-Nov-2023		Bond Future	3	96	0.00
2040 On 03-Aug-2023		Bond Future	18	5,274	0.00
2044 On 02-Nov-2023		Bond Future	8	1,344	0.00
R248 On 02-Nov-2023		Bond Future	5	940	0.00
R209 On 03-Aug-2023		Bond Future	1	282	0.00
Grand Total for Daily Turnover Summary:			60	31,046	0.00

