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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/07/2023

TO DATE : 27/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	8	302	0.00
IGOV On 02-Nov-2023		Index Future	4	20	0.00
R186 On 02-Nov-2023		Bond Future	12	6,555	0.00
2030 On 02-Nov-2023		Bond Future	15	13,300	0.00
2032 On 02-Nov-2023		Bond Future	11	2,387	0.00
R035 On 02-Nov-2023		Bond Future	11	635	0.00
2037 On 02-Nov-2023		Bond Future	14	23,358	0.00
2040 On 02-Nov-2023		Bond Future	3	32	0.00
2044 On 03-Aug-2023		Bond Future	27	29,032	0.00
R209 On 02-Nov-2023		Bond Future	6	858	0.00
R213 On 02-Nov-2023		Bond Future	2	66	0.00
R214 On 02-Nov-2023		Bond Future	6	3,040	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>119</b>	<b>79,585</b>	<b>0.00</b>

