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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/07/2023

TO DATE : 28/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	29	14,467	0.00
2030 On 02-Nov-2023		Bond Future	6	1,480	0.00
2032 On 02-Nov-2023		Bond Future	12	53,750	0.00
R035 On 02-Nov-2023		Bond Future	3	188	0.00
2040 On 02-Nov-2023		Bond Future	4	153	0.00
2044 On 02-Nov-2023		Bond Future	2	26	0.00
R213 On 02-Nov-2023		Bond Future	12	3,960	0.00
Grand Total for Daily Turnover Summary:			68	74,024	0.00

