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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/07/2023

TO DATE : 26/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	10	96	0.00
2025 On 02-Nov-2023		Bond Future	4	40	0.00
2033 On 01-Aug-2024		Bond Future	16	18,423	0.00
2050 On 02-Nov-2023		Bond Future	10	520	0.00
R186 On 02-Nov-2023		Bond Future	29	11,292	0.00
2030 On 02-Nov-2023		Bond Future	63	70,197	0.00
2032 On 02-Nov-2023		Bond Future	30	18,540	0.00
R035 On 02-Nov-2023		Bond Future	60	58,447	0.00
2037 On 01-Feb-2024		Bond Future	80	206,172	0.00
2040 On 01-Feb-2024		Bond Future	38	143,256	0.00
2044 On 01-Feb-2024		Bond Future	43	70,167	0.00
R248 On 02-Nov-2023		Bond Future	10	2,950	0.00
R209 On 01-Feb-2024		Bond Future	30	7,607	0.00
R213 On 02-Nov-2023		Bond Future	34	13,960	0.00
R214 On 02-Nov-2023		Bond Future	15	5,157	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			472	626,824
