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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/07/2023

TO DATE : 31/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	24	10,406	0.00
2030 On 02-Nov-2023		Bond Future	8	2,665	0.00
2032 On 02-Nov-2023	11.60 Put	Bond Future	28	60,632	0.00
R035 On 02-Nov-2023		Bond Future	3	177	0.00
2037 On 02-Nov-2023		Bond Future	3	66	0.00
2040 On 02-Nov-2023		Bond Future	3	57	0.00
R209 On 02-Nov-2023		Bond Future	3	85	0.00
R213 On 02-Nov-2023		Bond Future	4	181	0.00
R214 On 03-Aug-2023		Bond Future	6	1,128	0.00
Grand Total for Daily Turnover Summary:			82	75,397	0.00