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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/07/2023

TO DATE : 24/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	3	3	0.00
GOVI On 03-Aug-2023		GOVI	1	1	0.00
2025 On 01-Feb-2024		Bond Future	10	1,636	0.00
2029 On 01-Feb-2024		Bond Future	10	7,592	0.00
2033 On 01-Aug-2024		Bond Future	40	51,832	0.00
2038 On 02-Nov-2023		Bond Future	6	4,920	0.00
IGOV On 02-Nov-2023		Index Future	2	62	0.00
R186 On 02-Nov-2023		Bond Future	10	34,020	0.00
R202 On 01-Feb-2024		Bond Future	10	2,916	0.00
2030 On 02-Nov-2023		Bond Future	25	35,542	0.00
2032 On 02-Nov-2023		Bond Future	23	10,647	0.00
R035 On 02-Nov-2023		Bond Future	43	41,914	0.00
2037 On 01-Feb-2024		Bond Future	65	235,370	0.00
2040 On 01-Feb-2024		Bond Future	61	312,952	0.00
2044 On 01-Feb-2024		Bond Future	10	60,464	0.00
R248 On 02-Nov-2023		Bond Future	4	16,300	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 01-Feb-2024		Bond Future	9	4,806	0.00
R210 On 01-Feb-2024		Bond Future	10	1,560	0.00
R214 On 02-Nov-2023		Bond Future	37	7,125	0.00
Grand Total for Daily Turnover Summary:			379	829,662	0.00