

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2023

TO DATE : 20/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023 Bond Future			Sell	10	0.00
R186 On 02/11/2023 Bond Future			Buy	10	0.00
R2040 Bond Future					
2040 On 02/11/2023 Bond Future			Sell	14	0.00
2040 On 02/11/2023 Bond Future			Buy	14	0.00
2040 On 02/11/2023 Bond Future			Buy	14	0.00
2040 On 02/11/2023 Bond Future			Sell	14	0.00
2040 On 02/11/2023 Bond Future			Buy	1,682	0.00
2040 On 02/11/2023 Bond Future			Sell	1,682	0.00
2040 On 02/11/2023 Bond Future			Buy	1,682	0.00
2040 On 02/11/2023 Bond Future			Sell	1,682	0.00
R2044 Bond Future					
2044 On 02/11/2023 Bond Future			Sell	14	0.00
2044 On 02/11/2023 Bond Future			Buy	14	0.00
2044 On 02/11/2023 Bond Future			Buy	14	0.00
2044 On 02/11/2023 Bond Future			Sell	14	0.00
Grand Total for Daily Detailed Turnover				3,430	0.00