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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/11/2022

TO DATE : 17/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2023		Bond Future	5	785	0.00
2030 On 02-Feb-2023		Bond Future	2	14	0.00
R035 On 02-Feb-2023		Bond Future	15	20,168	0.00
2037 On 02-Feb-2023		Bond Future	2	84	0.00
2040 On 02-Feb-2023		Bond Future	10	2,316	0.00
2044 On 02-Feb-2023	10.75 Call	Bond Future	61	17,572	0.00
R248 On 02-Feb-2023		Bond Future	2	5,000	0.00
R209 On 02-Feb-2023		Bond Future	1	19	0.00
R213 On 02-Feb-2023		Bond Future	1	518	0.00
Grand Total for Daily Turnover Summary:			99	46,476	0.00