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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/03/2023

TO DATE : 24/03/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	5	118	0.00
2030 On 04-May-2023		Bond Future	7	9,568	0.00
2032 On 04-May-2023		Bond Future	3	516	0.00
R035 On 04-May-2023		Bond Future	1	130	0.00
2037 On 04-May-2023		Bond Future	1	220	0.00
2044 On 04-May-2023		Bond Future	4	296	0.00
R248 On 04-May-2023		Bond Future	1	120	0.00
R209 On 04-May-2023		Bond Future	3	400	0.00
R213 On 02-Nov-2023		Bond Future	2	28	0.00
Grand Total for Daily Turnover Summary:			27	11,396	0.00