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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/03/2023

TO DATE : 31/03/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	5	42,729	0.00
2030 On 03-Aug-2023		Bond Future	17	69,376	0.00
2032 On 03-Aug-2023		Bond Future	38	29,044	0.00
R035 On 03-Aug-2023		Bond Future	15	23,329	0.00
2037 On 03-Aug-2023		Bond Future	3	4,707	0.00
2040 On 03-Aug-2023		Bond Future	2	15,760	0.00
2044 On 03-Aug-2023		Bond Future	25	16,236	0.00
R248 On 03-Aug-2023		Bond Future	4	295,224	0.00
Grand Total for Daily Turnover Summary:			109	496,405	0.00