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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/06/2023

TO DATE : 28/06/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	7	1,828	0.00
2030 On 03-Aug-2023		Bond Future	14	1,692	0.00
2032 On 03-Aug-2023		Bond Future	8	1,837	0.00
R035 On 03-Aug-2023		Bond Future	2	6,000	0.00
2037 On 02-Nov-2023		Bond Future	3	333	0.00
2040 On 03-Aug-2023		Bond Future	3	66	0.00
2044 On 03-Aug-2023		Bond Future	18	10,552	0.00
R248 On 03-Aug-2023		Bond Future	2	40	0.00
R213 On 02-Nov-2023		Bond Future	5	1,352	0.00
R214 On 03-Aug-2023		Bond Future	1	163	0.00
Grand Total for Daily Turnover Summary:			63	23,863	0.00

