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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/01/2023

TO DATE : 13/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	2	34	0.00
2029 On 04-May-2023		Bond Future	4	428	0.00
2033 On 04-May-2023		Bond Future	2	600	0.00
2046 On 04-May-2023		Bond Future	4	11,831	0.00
2050 On 04-May-2023		Bond Future	9	22,806	0.00
R186 On 04-May-2023		Bond Future	3	4,583	0.00
R202 On 04-May-2023		Bond Future	4	8,896	0.00
2030 On 04-May-2023		Bond Future	101	186,071	0.00
2032 On 03-Aug-2023	10.30 Call	Bond Future	150	249,870	0.00
R035 On 04-May-2023		Bond Future	70	113,570	0.00
2037 On 04-May-2023		Bond Future	104	147,518	0.00
2040 On 04-May-2023		Bond Future	64	58,426	0.00
2044 On 04-May-2023		Bond Future	61	63,427	0.00
R248 On 04-May-2023		Bond Future	76	83,426	0.00
R209 On 04-May-2023		Bond Future	99	69,572	0.00
R210 On 04-May-2023		Bond Future	2	144	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 04-May-2023		Bond Future	88	70,696	0.00
R214 On 04-May-2023		Bond Future	68	84,800	0.00
Grand Total for Daily Turnover Summary:			911	1,176,698	0.00
