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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/01/2023

TO DATE : 20/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	2	108	0.00
GOVI On 04-May-2023		GOVI	10	774	0.00
IGOV On 04-May-2023		Index Future	2	26	0.00
R186 On 04-May-2023		Bond Future	5	754	0.00
2030 On 03-Aug-2023		Bond Future	10	10,296	0.00
2032 On 02-Feb-2023		Bond Future	2	18	0.00
R035 On 03-Aug-2023		Bond Future	2	3,000	0.00
2037 On 04-May-2023		Bond Future	2	4	0.00
2040 On 03-Aug-2023		Bond Future	4	10,006	0.00
R248 On 01-Feb-2024		Bond Future	2	26,000	0.00
Grand Total for Daily Turnover Summary:			41	50,986	0.00