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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/01/2023

TO DATE : 26/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	2	36	0.00
2025 On 04-May-2023		Bond Future	4	1,200	0.00
2029 On 04-May-2023		Bond Future	4	560	0.00
2033 On 04-May-2023		Bond Future	4	880	0.00
2038 On 04-May-2023		Bond Future	6	560	0.00
R186 On 04-May-2023		Bond Future	2	250	0.00
2030 On 04-May-2023		Bond Future	6	1,150	0.00
2032 On 04-May-2023	9.85 Call	Bond Future	32	51,070	0.00
R035 On 04-May-2023		Bond Future	11	106	0.00
2037 On 04-May-2023		Bond Future	9	165	0.00
2040 On 01-Feb-2024		Bond Future	36	8,872	0.00
2044 On 04-May-2023		Bond Future	15	5,631	0.00
R248 On 04-May-2023		Bond Future	69	30,030	0.00
R209 On 04-May-2023		Bond Future	11	4,153	0.00
R214 On 04-May-2023		Bond Future	9	102	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			220	104,765
				0.00
