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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/02/2023

TO DATE : 02/02/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	3	15	0.00
IGOV On 04-May-2023		Index Future	4	4	0.00
R186 On 02-Nov-2023		Bond Future	15	15,284	0.00
2030 On 04-May-2023		Bond Future	1	2,000	0.00
2032 On 04-May-2023	10.30 Call	Bond Future	22	6,754	0.00
R035 On 04-May-2023		Bond Future	17	3,719	0.00
2037 On 04-May-2023		Bond Future	7	235	0.00
2044 On 04-May-2023		Bond Future	4	18	0.00
R248 On 04-May-2023		Bond Future	5	13,700	0.00
R209 On 04-May-2023		Bond Future	9	630	0.00
R213 On 04-May-2023		Bond Future	9	682	0.00
R214 On 04-May-2023		Bond Future	8	350	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>104</b>	<b>43,391</b>	<b>0.00</b>