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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/03/2023

TO DATE : 17/03/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	2	2	0.00
R186 On 04-May-2023		Bond Future	5	6,928	0.00
2030 On 04-May-2023		Bond Future	6	2,692	0.00
2032 On 03-Aug-2023		Bond Future	23	2,702	0.00
R035 On 04-May-2023		Bond Future	4	590	0.00
2037 On 04-May-2023		Bond Future	2	98	0.00
2040 On 01-Feb-2024		Bond Future	2	10	0.00
2044 On 04-May-2023		Bond Future	2	58	0.00
R248 On 04-May-2023		Bond Future	2	206	0.00
R213 On 04-May-2023		Bond Future	15	1,740	0.00
Grand Total for Daily Turnover Summary:			63	15,026	0.00