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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/01/2023

TO DATE : 25/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	4	4	0.00
R186 On 04-May-2023		Bond Future	9	5,516	0.00
2032 On 04-May-2023		Bond Future	7	2,556	0.00
R035 On 02-Feb-2023		Bond Future	1	300	0.00
2040 On 04-May-2023		Bond Future	34	19,956	0.00
2044 On 02-Feb-2023		Bond Future	2	6	0.00
R209 On 04-May-2023	11.00 Put	Bond Future	12	16,980	0.00
R213 On 04-May-2023		Bond Future	2	36	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>71</b>	<b>45,354</b>	<b>0.00</b>

