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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/01/2023

TO DATE : 27/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	2	30	0.00
GOVI On 04-May-2023		GOVI	10	84	0.00
R186 On 04-May-2023		Bond Future	14	3,720	0.00
2030 On 04-May-2023		Bond Future	11	8,316	0.00
2032 On 04-May-2023		Bond Future	6	908	0.00
R035 On 03-Aug-2023		Bond Future	28	6,926	0.00
2037 On 03-Aug-2023	10.30 Call	Bond Future	34	10,606	0.00
2040 On 04-May-2023		Bond Future	21	5,324	0.00
2044 On 04-May-2023		Bond Future	20	6,450	0.00
R248 On 04-May-2023		Bond Future	20	6,420	0.00
R209 On 03-Aug-2023	10.00 Call	Bond Future	29	8,220	0.00
R213 On 04-May-2023		Bond Future	3	754	0.00
R214 On 04-May-2023		Bond Future	3	535	0.00
Grand Total for Daily Turnover Summary:			201	58,293	0.00

