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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/09/2021

TO DATE : 27/09/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Nov-2021		Bond Future	8	240	0.00
2030 On 04-Nov-2021		Bond Future	12	476	0.00
2032 On 04-Nov-2021		Bond Future	1	70	0.00
R035 On 04-Nov-2021		Bond Future	7	114	0.00
2037 On 04-Nov-2021		Bond Future	7	201	0.00
2040 On 04-Nov-2021		Bond Future	7	147	0.00
2044 On 04-Nov-2021		Bond Future	7	186	0.00
R248 On 04-Nov-2021		Bond Future	7	195	0.00
Grand Total for Daily Turnover Summary:			56	1,629	0.00

