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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/09/2021

TO DATE : 28/09/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Nov-2021		GOVI	1	1	0.00
2033 On 04-Nov-2021		Bond Future	3	950	0.00
2038 On 04-Nov-2021		Bond Future	2	60	0.00
2030 On 04-Nov-2021		Bond Future	16	1,258	0.00
2032 On 04-Nov-2021		Bond Future	8	3,976	0.00
R035 On 04-Nov-2021		Bond Future	2	30	0.00
2037 On 04-Nov-2021		Bond Future	7	1,372	0.00
2044 On 04-Nov-2021		Bond Future	18	461	0.00
R248 On 03-Feb-2022	10.70 Call	Bond Future	30	10,444	0.00
R209 On 04-Nov-2021		Bond Future	5	324	0.00
R212 On 04-Nov-2021		Bond Future	2	28	0.00
R214 On 04-Nov-2021		Bond Future	2	306	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>96</b>	<b>19,210</b>	<b>0.00</b>

