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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/10/2021

TO DATE : 20/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Feb-2022		Bond Future	2	854	0.00
R186 On 03-Feb-2022		Bond Future	106	148,705	0.00
R202 On 03-Feb-2022		Bond Future	1	41	0.00
R023 On 03-Feb-2022		Bond Future	4	76	0.00
2030 On 03-Feb-2022		Bond Future	106	88,639	0.00
2032 On 03-Feb-2022		Bond Future	54	20,684	0.00
R035 On 03-Feb-2022		Bond Future	44	25,652	0.00
2037 On 03-Feb-2022		Bond Future	17	8,278	0.00
2040 On 03-Feb-2022		Bond Future	44	10,812	0.00
2044 On 03-Feb-2022		Bond Future	16	6,546	0.00
R248 On 03-Feb-2022		Bond Future	14	5,754	0.00
R209 On 03-Feb-2022		Bond Future	16	468	0.00
R212 On 04-Nov-2021		Bond Future	2	752	0.00
R213 On 03-Feb-2022		Bond Future	12	452	0.00
R214 On 03-Feb-2022		Bond Future	4	52	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			442	317,765
