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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/11/2021

TO DATE : 05/11/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 03-Feb-2022		Bond Future	4	928	0.00
R186 On 03-Feb-2022		Bond Future	4	489	0.00
R197 On 03-Feb-2022		Bond Future	2	36	0.00
R023 On 03-Feb-2022		Bond Future	2	110	0.00
2030 On 03-Feb-2022		Bond Future	6	628	0.00
2032 On 03-Feb-2022		Bond Future	7	355	0.00
R035 On 03-Feb-2022		Bond Future	7	498	0.00
2037 On 03-Feb-2022		Bond Future	10	520	0.00
2040 On 04-Aug-2022	10.70 Call	Bond Future	19	3,009	0.00
2044 On 03-Feb-2022		Bond Future	7	330	0.00
R248 On 03-Feb-2022		Bond Future	7	294	0.00
Grand Total for Daily Turnover Summary:			75	7,197	0.00

