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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/09/2021

TO DATE : 29/09/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Nov-2021		GOVI	1	1	0.00
2025 On 04-Nov-2021		Bond Future	1	120	0.00
R186 On 04-Nov-2021		Bond Future	2	23	0.00
R023 On 04-Nov-2021		Bond Future	2	732	0.00
2030 On 04-Nov-2021		Bond Future	33	3,709	0.00
2032 On 04-Nov-2021		Bond Future	1	600	0.00
R035 On 04-Nov-2021		Bond Future	1	6	0.00
2037 On 04-Nov-2021		Bond Future	1	9	0.00
2040 On 04-Nov-2021		Bond Future	1	5	0.00
2044 On 04-Nov-2021		Bond Future	3	19	0.00
R248 On 03-Feb-2022	10.00 Call	Bond Future	4	247	0.00
R209 On 04-Nov-2021		Bond Future	7	334	0.00
Grand Total for Daily Turnover Summary:			57	5,805	0.00

