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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/12/2021

TO DATE : 13/12/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-May-2022		Bond Future	16	514	0.00
2029 On 03-Feb-2022		Bond Future	10	3,168	0.00
R186 On 03-Feb-2022		Bond Future	2	1,091	0.00
2030 On 03-Feb-2022		Bond Future	6	2,876	0.00
2032 On 03-Feb-2022	10.04 Call	Bond Future	15	13,171	0.00
2037 On 03-Feb-2022		Bond Future	1	11	0.00
2040 On 03-Feb-2022		Bond Future	2	2,073	0.00
2044 On 03-Feb-2022		Bond Future	1	2,500	0.00
R248 On 03-Feb-2022		Bond Future	3	2,575	0.00
R209 On 03-Feb-2022		Bond Future	9	910	0.00
R210 On 03-Feb-2022		Bond Future	2	238	0.00
Grand Total for Daily Turnover Summary:			67	29,127	0.00

