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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/08/2021

TO DATE : 19/08/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 04-Nov-2021		Bond Future	2	56	0.00
2046 On 04-Nov-2021		Bond Future	2	106	0.00
2050 On 04-Nov-2021		Bond Future	2	68	0.00
R186 On 04-Nov-2021		Bond Future	1	26	0.00
R202 On 04-Aug-2022		Bond Future	2	170	0.00
2030 On 04-Nov-2021		Bond Future	2	534	0.00
2032 On 04-Nov-2021		Bond Future	4	852	0.00
R035 On 03-Feb-2022	11.11 Put	Bond Future	13	2,790	0.00
2037 On 04-Nov-2021		Bond Future	3	2,324	0.00
2040 On 04-Nov-2021		Bond Future	3	1,816	0.00
2044 On 04-Nov-2021		Bond Future	2	348	0.00
R248 On 04-Nov-2021		Bond Future	2	1,128	0.00
R214 On 04-Nov-2021		Bond Future	2	78	0.00
Grand Total for Daily Turnover Summary:			40	10,296	0.00

