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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/10/2021

TO DATE : 26/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Feb-2022		Index Future	4	4	0,00
GOVI On 03-Feb-2022		GOVI	5	5	0,00
2025 On 04-Nov-2021		Bond Future	1	170	0,00
R186 On 03-Feb-2022		Bond Future	2	8,900	0,00
R202 On 04-Nov-2021		Bond Future	1	5	0,00
2030 On 03-Feb-2022		Bond Future	2	6,400	0,00
2032 On 03-Feb-2022		Bond Future	4	6,400	0,00
R035 On 03-Feb-2022		Bond Future	3	7,950	0,00
R248 On 03-Feb-2022		Bond Future	4	12,000	0,00
R209 On 05-May-2022	12.00 Put	Bond Future	16	25,300	0,00
<b>Grand Total for Daily Turnover Summary:</b>			<b>42</b>	<b>67,134</b>	<b>0,00</b>