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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/10/2021

TO DATE : 29/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Feb-2022		GOVI	10	160	0,00
2038 On 03-Feb-2022		Bond Future	2	128	0,00
2046 On 03-Feb-2022		Bond Future	2	184	0,00
2050 On 03-Feb-2022		Bond Future	2	108	0,00
R186 On 05-May-2022	8.35 Call	Bond Future	18	2,420	0,00
R197 On 03-Feb-2022		Bond Future	4	28	0,00
R202 On 03-Feb-2022		Bond Future	1	33	0,00
2030 On 03-Feb-2022		Bond Future	21	1,870	0,00
2032 On 03-Feb-2022		Bond Future	3	66	0,00
2037 On 03-Feb-2022		Bond Future	21	28,552	0,00
2040 On 03-Feb-2022		Bond Future	39	20,479	0,00
2044 On 03-Feb-2022		Bond Future	38	42,096	0,00
R209 On 05-May-2022	12.00 Put	Bond Future	13	10,760	0,00
R214 On 04-Nov-2021		Bond Future	1	10	0,00
Grand Total for Daily Turnover Summary:			175	106,894	0,00