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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/01/2021

TO DATE : 19/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-May-2021		Index Future	4	536	0.00
ES33 On 06-May-2021		Bond Future	4	1,400	0.00
ES42 On 06-May-2021		Bond Future	22	19,116	0.00
GOVI On 04-Feb-2021		GOVI	3	22	0.00
2025 On 06-May-2021		Bond Future	38	5,464	0.00
2029 On 06-May-2021		Bond Future	24	5,448	0.00
2033 On 06-May-2021		Bond Future	12	56,192	0.00
2038 On 06-May-2021		Bond Future	10	14,196	0.00
2046 On 06-May-2021		Bond Future	4	2,540	0.00
2050 On 06-May-2021		Bond Future	6	6,540	0.00
R197 On 06-May-2021		Bond Future	4	3,800	0.00
R202 On 06-May-2021		Bond Future	8	2,312	0.00
R023 On 06-May-2021		Bond Future	50	7,812	0.00
2030 On 04-Feb-2021		Bond Future	2	236	0.00
2037 On 06-May-2021		Bond Future	52	215,052	0.00
2044 On 04-Feb-2021		Bond Future	1	9	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 04-Nov-2021	10.50 Put	Bond Future	45	17,130	0.00
R210 On 06-May-2021		Bond Future	24	2,488	0.00
R212 On 04-Feb-2021		Bond Future	6	200	0.00
R214 On 04-Feb-2021		Bond Future	10	1,466	0.00
Grand Total for Daily Turnover Summary:			329	361,959	0.00