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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/01/2021

TO DATE : 25/01/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|---------------------|------------|--------------|--------------|------------------|------|
| ALBI On 06-May-2021 | | Index Future | 4 | 40 | 0.00 |
| GOVI On 06-May-2021 | | GOVI | 2 | 860 | 0.00 |
| 2025 On 06-May-2021 | | Bond Future | 9 | 940 | 0.00 |
| R186 On 06-May-2021 | | Bond Future | 5 | 788 | 0.00 |
| 2030 On 06-May-2021 | | Bond Future | 7 | 8,452 | 0.00 |
| 2032 On 04-Feb-2021 | | Bond Future | 1 | 18 | 0.00 |
| R035 On 04-Feb-2021 | | Bond Future | 3 | 85 | 0.00 |
| 2037 On 06-May-2021 | | Bond Future | 29 | 178,881 | 0.00 |
| 2040 On 06-May-2021 | | Bond Future | 26 | 72,934 | 0.00 |
| 2044 On 04-Feb-2021 | | Bond Future | 1 | 328 | 0.00 |
| R248 On 04-Feb-2021 | 9.80 Call | Bond Future | 5 | 6,063 | 0.00 |
| R209 On 06-May-2021 | | Bond Future | 2 | 9,000 | 0.00 |
| R212 On 06-May-2021 | | Bond Future | 8 | 500 | 0.00 |
| R213 On 04-Feb-2021 | | Bond Future | 1 | 7 | 0.00 |
| R214 On 06-May-2021 | | Bond Future | 2 | 1,000 | 0.00 |

| Contract | Strike C/P | Product | No of Trades | No. of Contracts |
|--|-------------------|----------------|---------------------|-------------------------|
| Grand Total for Daily Turnover Summary: | | | 105 | 279,896 |
