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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/02/2021

TO DATE : 01/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2021		GOVI	2	2	0.00
2038 On 06-May-2021		Bond Future	4	292	0.00
2050 On 06-May-2021		Bond Future	2	50	0.00
IGOV On 06-May-2021		Index Future	4	202	0.00
R186 On 06-May-2021		Bond Future	26	15,544	0.00
R197 On 06-May-2021		Bond Future	4	168	0.00
R202 On 06-May-2021		Bond Future	2	102	0.00
R023 On 06-May-2021		Bond Future	11	5,466	0.00
2030 On 06-May-2021		Bond Future	26	15,340	0.00
2032 On 06-May-2021		Bond Future	30	10,290	0.00
R035 On 06-May-2021		Bond Future	31	7,108	0.00
2037 On 06-May-2021		Bond Future	11	368	0.00
2040 On 06-May-2021		Bond Future	7	490	0.00
2044 On 06-May-2021		Bond Future	12	716	0.00
R248 On 06-May-2021		Bond Future	18	19,524	0.00
R209 On 06-May-2021		Bond Future	4	428	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R212 On 04-Nov-2021		Bond Future	4	100	0.00
R213 On 06-May-2021		Bond Future	18	1,266	0.00
Grand Total for Daily Turnover Summary:			216	77,456	0.00