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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/04/2021

TO DATE : 20/04/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Aug-2021		Bond Future	2	1,018	0.00
2029 On 05-Aug-2021		Bond Future	8	7,376	0.00
2033 On 05-Aug-2021		Bond Future	2	934	0.00
2038 On 05-Aug-2021		Bond Future	6	8,420	0.00
2046 On 05-Aug-2021		Bond Future	14	46,924	0.00
2050 On 05-Aug-2021		Bond Future	14	29,252	0.00
R186 On 06-May-2021		Bond Future	2	240	0.00
R197 On 05-Aug-2021		Bond Future	2	478	0.00
R202 On 05-Aug-2021		Bond Future	20	30,132	0.00
R023 On 05-Aug-2021		Bond Future	2	6,740	0.00
2030 On 06-May-2021		Bond Future	1	82	0.00
2032 On 03-Feb-2022	10.95 Put	Bond Future	6	1,800	0.00
R035 On 03-Feb-2022	10.10 Call	Bond Future	6	1,680	0.00
R209 On 06-May-2021		Bond Future	3	262	0.00
R210 On 05-Aug-2021		Bond Future	8	4,044	0.00
R212 On 05-Aug-2021		Bond Future	1	250	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Feb-2022	9.22 Call	Bond Future	6	1,920	0.00
R214 On 06-May-2021		Bond Future	3	112	0.00
Grand Total for Daily Turnover Summary:			106	141,664	0.00