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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/05/2021

TO DATE : 05/05/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Aug-2021		GOVI	4	16	0.00
2025 On 05-Aug-2021		Bond Future	6	520	0.00
R186 On 04-Nov-2021	8.77 Put	Bond Future	72	91,062	0.00
R197 On 05-Aug-2021		Bond Future	4	1,380	0.00
R023 On 05-Aug-2021		Bond Future	3	168	0.00
2030 On 05-Aug-2021		Bond Future	14	3,192	0.00
2032 On 05-Aug-2021		Bond Future	6	546	0.00
R035 On 05-Aug-2021		Bond Future	29	2,590	0.00
2037 On 05-Aug-2021		Bond Future	1	657	0.00
2040 On 05-Aug-2021		Bond Future	26	1,268	0.00
R209 On 05-Aug-2021		Bond Future	2	56	0.00
R214 On 05-Aug-2021		Bond Future	1	32	0.00
Grand Total for Daily Turnover Summary:			168	101,487	0.00

