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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/07/2021

TO DATE : 26/07/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Nov-2021		GOVI	2	860	0.00
2025 On 04-Nov-2021		Bond Future	10	11,086	0.00
2038 On 04-Aug-2022		Bond Future	20	14,532	0.00
2050 On 04-Nov-2021		Bond Future	10	4,360	0.00
R186 On 04-Nov-2021		Bond Future	12	15,312	0.00
R023 On 04-Nov-2021		Bond Future	6	7,080	0.00
2030 On 04-Nov-2021		Bond Future	30	34,928	0.00
2032 On 04-Nov-2021		Bond Future	7	876	0.00
R035 On 04-Nov-2021		Bond Future	2	36	0.00
2044 On 04-Nov-2021		Bond Future	32	29,940	0.00
R248 On 04-Nov-2021	10.20 Call	Bond Future	46	24,374	0.00
R213 On 04-Nov-2021		Bond Future	16	6,304	0.00
Grand Total for Daily Turnover Summary:			193	149,688	0.00

