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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/01/2021

TO DATE : 28/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-May-2021		GOVI	6	32	0.00
2029 On 06-May-2021		Bond Future	2	170	0.00
IGOV On 06-May-2021		Index Future	8	680	0.00
R186 On 06-May-2021		Bond Future	11	28,247	0.00
R197 On 06-May-2021		Bond Future	2	52	0.00
R202 On 06-May-2021		Bond Future	2	80	0.00
R023 On 06-May-2021		Bond Future	4	28,000	0.00
2030 On 06-May-2021		Bond Future	7	243	0.00
2032 On 06-May-2021		Bond Future	9	394	0.00
R035 On 06-May-2021		Bond Future	10	1,524	0.00
2037 On 06-May-2021		Bond Future	2	2,416	0.00
2044 On 06-May-2021		Bond Future	15	76,003	0.00
R248 On 06-May-2021		Bond Future	18	92,942	0.00
R210 On 06-May-2021		Bond Future	2	90	0.00
R212 On 06-May-2021		Bond Future	7	426	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			105	231,299
