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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/07/2021

TO DATE : 14/07/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-Nov-2021		Bond Future	4	1,400	0.00
ES42 On 04-Nov-2021		Bond Future	22	19,116	0.00
2025 On 04-Nov-2021		Bond Future	26	4,208	0.00
2029 On 04-Nov-2021		Bond Future	22	5,304	0.00
2033 On 04-Nov-2021		Bond Future	12	58,528	0.00
2038 On 04-Nov-2021		Bond Future	10	11,484	0.00
2046 On 04-Nov-2021		Bond Future	4	2,540	0.00
2050 On 04-Nov-2021		Bond Future	4	5,940	0.00
R186 On 05-Aug-2021		Bond Future	4	922	0.00
R197 On 04-Nov-2021		Bond Future	8	3,818	0.00
R202 On 04-Nov-2021		Bond Future	10	6,984	0.00
2030 On 04-Nov-2021		Bond Future	10	1,158	0.00
2032 On 05-Aug-2021		Bond Future	5	180	0.00
2037 On 04-Nov-2021		Bond Future	3	1,500	0.00
2044 On 05-Aug-2021		Bond Future	6	8,030	0.00
R210 On 04-Nov-2021		Bond Future	22	2,416	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			172	133,528
