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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/07/2021

TO DATE : 22/07/2021

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 04-Nov-2021                            |            | GOVI        | 6            | 78               | 0.00        |
| 2046 On 04-Nov-2021                            |            | Bond Future | 6            | 30,064           | 0.00        |
| 2050 On 04-Nov-2021                            |            | Bond Future | 6            | 17,468           | 0.00        |
| R186 On 04-Nov-2021                            |            | Bond Future | 4            | 156              | 0.00        |
| R197 On 05-Aug-2021                            |            | Bond Future | 2            | 6                | 0.00        |
| R202 On 04-Nov-2021                            |            | Bond Future | 12           | 23,060           | 0.00        |
| R023 On 05-Aug-2021                            |            | Bond Future | 1            | 55               | 0.00        |
| 2032 On 04-Nov-2021                            |            | Bond Future | 6            | 2,380            | 0.00        |
| R035 On 04-Nov-2021                            |            | Bond Future | 18           | 10,624           | 0.00        |
| 2037 On 04-Nov-2021                            |            | Bond Future | 1            | 500              | 0.00        |
| 2040 On 04-Nov-2021                            |            | Bond Future | 2            | 46               | 0.00        |
| R212 On 05-Aug-2021                            |            | Bond Future | 3            | 40               | 0.00        |
| R213 On 04-Nov-2021                            |            | Bond Future | 8            | 2,600            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>75</b>    | <b>87,077</b>    | <b>0.00</b> |

