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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/07/2021

TO DATE : 27/07/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Nov-2021		Index Future	2	92	0.00
GOVI On 04-Nov-2021		GOVI	15	170	0.00
2025 On 04-Aug-2022		Bond Future	10	1,000	0.00
2029 On 04-Nov-2021		Bond Future	6	840	0.00
2033 On 04-Aug-2022		Bond Future	12	710	0.00
2046 On 04-Nov-2021		Bond Future	10	9,440	0.00
IGOV On 04-Nov-2021		Index Future	4	166	0.00
R186 On 04-Nov-2021		Bond Future	29	70,922	0.00
R023 On 04-Nov-2021		Bond Future	7	5,475	0.00
2030 On 04-Nov-2021		Bond Future	28	13,736	0.00
2032 On 04-Nov-2021		Bond Future	19	8,006	0.00
R035 On 04-Nov-2021		Bond Future	21	6,886	0.00
2037 On 04-Nov-2021		Bond Future	32	30,627	0.00
2040 On 04-Nov-2021		Bond Future	26	16,884	0.00
2044 On 04-Nov-2021		Bond Future	35	104,913	0.00
R248 On 04-Nov-2021		Bond Future	34	154,616	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 04-Nov-2021		Bond Future	6	360	0.00
R210 On 04-Nov-2021		Bond Future	4	240	0.00
R212 On 05-Aug-2021		Bond Future	5	2,100	0.00
R213 On 04-Nov-2021		Bond Future	16	451	0.00
R214 On 04-Nov-2021		Bond Future	6	336	0.00
Grand Total for Daily Turnover Summary:			327	427,970	0.00