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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/08/2021

TO DATE : 02/08/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Nov-2021		Index Future	4	72	0.00
2025 On 04-Nov-2021		Bond Future	2	72	0.00
2050 On 04-Nov-2021		Bond Future	3	2,754	0.00
IGOV On 04-Nov-2021		Index Future	2	2	0.00
R186 On 04-Nov-2021		Bond Future	6	1,519	0.00
2030 On 04-Nov-2021		Bond Future	4	892	0.00
2032 On 04-Nov-2021		Bond Future	2	600	0.00
R035 On 04-Nov-2021		Bond Future	8	1,434	0.00
2037 On 04-Nov-2021		Bond Future	12	16,810	0.00
2040 On 04-Nov-2021		Bond Future	8	1,560	0.00
2044 On 04-Nov-2021		Bond Future	2	1,000	0.00
R248 On 04-Nov-2021		Bond Future	6	1,784	0.00
R209 On 04-Nov-2021		Bond Future	6	600	0.00
R213 On 04-Nov-2021		Bond Future	6	840	0.00
R214 On 04-Nov-2021		Bond Future	10	1,408	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			81	31,347
